



ACIS CLO 2014-3, Ltd.

Monthly Report

As of February 21, 2019



ACIS CLO 2014-3 LTD

Table of Contents

As of Date: 02/21/2019
Payment Date: 05/01/2019

Report Name	Page	Report Name	Page
Notice	3	Weighted Average Coupon	41
Executive Summary	4	Rating Detail	42
Note Summary Information	5	Rating Change History	49
Coverage and Quality Tests	6	Caa/CCC Obligations	50
Portfolio Profile Test Summary	7	Current Pay Obligations	51
Standard & Poor's CDO Monitor	9	Participation Information	52
Interest Coverage Ratio Detail	10	Discount Obligations	53
Overcollateralization Ratio Detail	11	Hedge Characteristics	54
Caa/CCC Excess Haircut Detail	12	Hedge Calculations	55
Assets: Purchased	13	ETB Subsidiary	56
Assets: Sold	14	Equity Securities	57
Intra-Period Collection Account Detail	15	Defaulted/Deferring Obligations	58
Proceeds Account Summary	19	Trading Plans	59
Current Asset Characteristics - Part I	20	Stratifications - Characteristics	60
Current Asset Characteristics - Part II	26	Stratifications - Ratings	61
Current Asset Characteristics - Part III	30	Stratifications - Industries	62
Weighted Average Spread	35	Disclaimer	63



Notice

As of Date: 02/21/2019
Payment Date: 05/01/2019



The Notes may be held or beneficially owned, as applicable, only by Persons that (a)(i) are not U.S. persons (within the meaning of Regulation S under the United States Securities Act of 1933, as amended) and are purchasing their beneficial interest in an offshore transaction or (ii) are either (A) Qualified Purchasers (as defined for purposes of Section 3(c)(7) of the Investment Company Act) ("Qualified Purchasers") or (B) (in the case of the Subordinated Notes only) Knowledgeable Employees (as defined in Rule 3c-5 under the Investment Company Act) ("Knowledgeable Employees") with respect to the Issuer or corporations, partnerships, limited liability companies or other entities (other than trusts) each shareholder, partner, member or other equity owner of which is either (x) a Knowledgeable Employee with respect to the Issuer or (y) a Qualified Purchaser that in the case of (A) and (B) are either (1) "institutional" accredited investors ("Accredited Investors") (in the case of the Class E Notes, the Class F Notes and the Subordinated Notes only) meeting the requirements of Rule 501(a)(1), (2), (3) or (7) under the Securities Act, who, in the case of Subordinated Notes only, if "individual" Accredited Investors, are also Knowledgeable Employees with respect to the Issuer or (2) qualified institutional buyers ("Qualified Institutional Buyers") within the meaning of Rule 144A under the Securities Act and (b) can make the representations set forth in Section 2.6 (Registration, Registration of Transfer and Exchange) of the Indenture or the appropriate Exhibit to the Indenture. Beneficial ownership interests in the Rule 144A Global Notes may be transferred only to a Person that is both a Qualified Institutional Buyer and a Qualified Purchaser and that can make the representations referred to in clause (b) of the preceding sentence. The Issuer has the right to compel any beneficial owner of an interest in Rule 144A Global Notes that does not meet the qualifications set forth in such clauses to sell its interest in such Notes, or may sell such interest on behalf of such owner, pursuant to Section 2.12 (Notes Beneficially Owned by Persons Not QIB/QPs or in Violation of ERISA Representations) of the Indenture.

Each Holder or beneficial owner receiving this report agrees to keep all nonpublic information herein confidential and not to use such information for any purpose other than its evaluation of its investment in the Offered Securities, provided, that any Holder or beneficial owner may provide such information on a confidential basis to any prospective purchaser of such Holder or beneficial owner's Offered Securities that is permitted by the terms of the Indenture to acquire such Holder or beneficial owner's Offered Securities and that agrees to keep such information confidential in accordance with the terms of the Indenture.



Executive Summary
As of Date: 02/21/2019
Payment Date: 05/01/2019

Contact Information	Electronic Reports	Relevant Dates
Issuer: ACIS CLO 2014-3, Ltd. Co-Issuer: ACIS CLO 2014-3, LLC Investment Advisor: ACIS Capital Management LP Rated By: S&P Global Ratings Account Manager: Taylor Potts taylor.potts@usbank.com 312-332-7830	Issue ID: ACIS1403 Monthly Data File Name: ACIS1403_02/21/19_D_3.CSV Test History Standard ACIS1403_02/21/19_D_4.CSV Holdings Standard ACIS1403_02/21/19_D_2.CSV Transaction Details Standard ACIS1403_02/21/19_D_12.CSV Amortization ACIS1403_02/21/19_D_13.CSV Cash Account Summary ACIS1403_02/21/19_D_14.CSV Liability Details	Closing Date: 25-Feb-14 First Payment Date: 01-Aug-14 Reinvestment Period End Date: 01-Feb-19

Asset Positions			Account Balances			Note Information						
Position	Current Count	Current	Account	Currency	Balance	Note	Original Coupon	Original Balance	Current Balance	Expected Interest Payment	Index	Coupon
Term Loan	168	384,889,880.75	Collection Account - Interest	USD	1,513,024.24	Class A1A	1.72620 %	205,000,000.00	195,125,163.10	2,048,360.28	2.73625 %	4.24625 %
Revolving Loan	-	-	Collection Account - Principal	USD	-3,580,179.16	Class A1F	3.70000 %	25,000,000.00	23,795,751.60	220,110.70	N/A	3.70000 %
Delayed Drawdown Loan	-	-	Expense Reserve Account	USD	0.00	Class A2A	1.75324 %	15,000,000.00	14,181,111.09	150,271.03	2.73625 %	4.28625 %
Synthetic	-	-	Interest Reserve Account	USD	0.00	Class A2B	2.20324 %	2,000,000.00	2,000,000.00	23,418.13	2.73625 %	4.73625 %
Letter of Credit	-	-	Payment Account	USD	0.01	Class B	2.43324 %	56,000,000.00	56,000,000.00	687,549.72	2.73625 %	4.96625 %
High Yield Bond	-	-	Ramp-Up Account	USD	0.00	Class C	2.70324 %	29,000,000.00	29,000,000.00	375,410.03	2.73625 %	5.23625 %
Structured Finance Obligation	-	-	Revolver Funding Account	USD	3,800,000.00	Class D	3.32324 %	19,000,000.00	19,000,000.00	275,081.08	2.73625 %	5.85625 %
Settle Date Asset Balance	-	373,139,880.69	Total:		1,732,845.09	Class E	4.95324 %	17,500,000.00	17,500,000.00	323,884.29	2.73625 %	7.48625 %
						Class F	5.80324 %	5,000,000.00	5,000,000.00	103,045.31	2.73625 %	8.33625 %
						Class SUB	N/A	39,750,000.00	39,750,000.00	N/A	N/A	N/A
						Totals:		413,250,000.00	401,352,025.79	4,207,130.57		

Coverage and Quality Tests

Coverage				
Test Name	Current Threshold	02/21/2019 Current	Result	01/22/2019 Prior
Class A/B Overcollateralization Test	122.00%	129.89%	Pass	129.66%
Class C Overcollateralization Test	112.50%	118.12%	Pass	117.91%
Class D Overcollateralization Test	108.00%	111.51%	Pass	111.31%
Class E Overcollateralization Test	104.50%	106.03%	Pass	105.84%
Interest Diversion Test	104.10%	104.57%	Pass	104.35%
Class A/B Interest Coverage Test	120.00%	158.90%	Pass	141.03%
Class C Interest Coverage Test	115.00%	141.88%	Pass	125.84%
Class D Interest Coverage Test	110.00%	131.56%	Pass	116.60%
Class E Interest Coverage Test	105.00%	121.18%	Pass	107.25%

Quality				
Test Name	Current Threshold	02/21/2019 Current	Result	01/22/2019 Prior
Weighted Average Coupon Test	6.50%	4.82%	Fail	4.81%
Weighted Average Spread Test	3.10%	3.19%	Pass	3.18%
S&P Weighted Avg. Recovery Rate Test ('AAA' liabilities)	41.38%	42.03%	Pass	41.30%
S&P Weighted Avg. Recovery Rate Test ('AA' liabilities)	47.65%	51.60%	Pass	50.89%
S&P Weighted Avg. Recovery Rate Test ('A' liabilities)	51.20%	57.36%	Pass	56.69%
S&P Weighted Avg. Recovery Rate Test ('BBB' liabilities)	57.75%	63.76%	Pass	63.12%
S&P Weighted Avg. Recovery Rate Test ('BB' liabilities)	65.00%	69.48%	Pass	68.79%
S&P Weighted Avg. Recovery Rate Test ('B' liabilities)	69.13%	74.91%	Pass	74.23%
Weighted Average Life Test	2.95	3.66	Fail	3.77
Diversity Score	-	57	N/A	56
Weighted Average Rating Factor	-	2,679.00	N/A	2,582.00



Note Summary Information

As of Date: 02/21/2019
Payment Date: 05/01/2019



Note Information

Note	Original Commitment	Current Balance	Expected Interest Payment	Index	Coupon	Moody's		S&P	
						Orig	Curr	Orig	Curr
Class A1A	205,000,000.00	195,125,163.10	2,048,360.28	2.73625%	4.24625%	N/R	N/R	AAA	AAA
Class A1F	25,000,000.00	23,795,751.60	220,110.70	N/A	3.70000%	N/R	N/R	AAA	AAA
Class A2A	15,000,000.00	14,181,111.09	150,271.03	2.73625%	4.28625%	N/R	N/R	AAA	AAA
Class A2B	2,000,000.00	2,000,000.00	23,418.13	2.73625%	4.73625%	N/R	N/R	AAA	AAA
Class B	56,000,000.00	56,000,000.00	687,549.72	2.73625%	4.96625%	N/R	N/R	AA	AA
Class C	29,000,000.00	29,000,000.00	375,410.03	2.73625%	5.23625%	N/R	N/R	A	A
Class D	19,000,000.00	19,000,000.00	275,081.08	2.73625%	5.85625%	N/R	N/R	BBB	BBB
Class E	17,500,000.00	17,500,000.00	323,884.29	2.73625%	7.48625%	N/R	N/R	BB	BB
Class F	5,000,000.00	5,000,000.00	103,045.31	2.73625%	8.33625%	N/R	N/R	B+	B+
Class SUB	39,750,000.00	39,750,000.00	N/A	N/A	N/A	N/R	N/R	NR	NR
Totals:	413,250,000.00	401,352,025.79	4,207,130.57						

Asset Positions

Position	Curr Count	Current	Prior Count	Prior
Term Loan	168	384,889,880.75	159	351,830,364.67
Revolving Loan	-	-	-	-
Delayed Drawdown Loan	-	-	-	-
Synthetic	-	-	-	-
Letter of Credit	-	-	-	-
High Yield Bond	-	-	-	-
Structured Finance Obligation	-	-	-	-
Settle Date Asset Balance	-	373,139,880.69	-	319,592,362.19

Test Summary

Test Type	Pass	Fail	N/A
Coverage	9	0	0
Quality	7	2	2
Portfolio Profile	47	0	0
Totals:	63	2	2



Coverage and Quality Tests

As of Date: 02/21/2019
Payment Date: 05/01/2019



Coverage

Test Number	Description	Prior	Current	Trigger	Max / Min	Result
1	Class A/B Overcollateralization Test	129.66%	129.89%	122.00%	Minimum	Pass
2	Class C Overcollateralization Test	117.91%	118.12%	112.50%	Minimum	Pass
3	Class D Overcollateralization Test	111.31%	111.51%	108.00%	Minimum	Pass
4	Class E Overcollateralization Test	105.84%	106.03%	104.50%	Minimum	Pass
5	Interest Diversion Test	104.35%	104.57%	104.10%	Minimum	Pass
6	Class A/B Interest Coverage Test	141.03%	158.90%	120.00%	Minimum	Pass
7	Class C Interest Coverage Test	125.84%	141.88%	115.00%	Minimum	Pass
8	Class D Interest Coverage Test	116.60%	131.56%	110.00%	Minimum	Pass
9	Class E Interest Coverage Test	107.25%	121.18%	105.00%	Minimum	Pass

Quality

Test Number	Description	Prior	Current	Trigger	Max / Min	Result
1	Weighted Average Coupon Test	4.81%	4.82%	6.50%	Minimum	Fail
2	Weighted Average Spread Test	3.18%	3.19%	3.10%	Minimum	Pass
3	S&P Weighted Avg. Recovery Rate Test ('AAA' liabilities)	41.30%	42.03%	41.38%	Minimum	Pass
4	S&P Weighted Avg. Recovery Rate Test ('AA' liabilities)	50.89%	51.60%	47.65%	Minimum	Pass
5	S&P Weighted Avg. Recovery Rate Test ('A' liabilities)	56.69%	57.36%	51.20%	Minimum	Pass
6	S&P Weighted Avg. Recovery Rate Test ('BBB' liabilities)	63.12%	63.76%	57.75%	Minimum	Pass
7	S&P Weighted Avg. Recovery Rate Test ('BB' liabilities)	68.79%	69.48%	65.00%	Minimum	Pass
8	S&P Weighted Avg. Recovery Rate Test ('B' liabilities)	74.23%	74.91%	69.13%	Minimum	Pass
9	Weighted Average Life Test	3.77	3.66	2.95	Maximum	Fail
10	Diversity Score	56	57	-	Minimum	N/A
11	Weighted Average Rating Factor	2,582.00	2,679.00	-	Minimum	N/A

N/A - Not Applicable for the Current Measurement Date



Portfolio Profile Test Summary

As of Date: 02/21/2019
Payment Date: 05/01/2019

Test Number	Description	Prior % / Agg. Prin. Balance	Current % / Agg. Prin. Balance	Trigger	Max / Min	Result
1	(i) Senior Secured Loans, Cash and Eligible Investments	99.10% / 372,385,028.75	98.60% / 371,059,097.04	90.00%	Minimum	Pass
2	(ii)(a) Second Lien Loans, First Lien Last Out Loans and Unsecured Loans	0.90% / 3,214,306.29	1.40% / 5,214,306.29	10.00%	Maximum	Pass
3	(ii)(b) Unsecured Bonds, Senior Secured Bonds and Senior Secured Floating Rate Notes	-	-	0.00%	Maximum	Pass
4	(ii)(c) Single obligor - Not Senior Secured Loans 1%	0.50% / 1,830,542.02	0.50% / 1,830,542.02	1.00%	Maximum	Pass
5	(iii)(a) Single Obligor - max 2%, w/ three up to 2.5%	2.00% / 7,576,252.51	2.00% / 7,576,252.51	2.00%	Maximum	Pass
6	(iii)(b) Single Obligor - max 2.5%, largest	2.30% / 8,772,009.18	2.30% / 8,772,009.18	2.50%	Maximum	Pass
7	(iv)(a) Moody's Rating of "Caa1" or below	3.40% / 12,886,475.05	3.90% / 14,609,462.76	7.50%	Maximum	Pass
8	(iv)(b) S&P Rating of "CCC+" or below	6.40% / 24,061,158.56	6.40% / 24,045,540.84	7.50%	Maximum	Pass
9	(v) Collateral Obligations that pay less frequently than quarterly	-	-	5.00%	Maximum	Pass
10	(vi) Fixed Rate Obligations	1.30% / 4,798,928.62	1.30% / 4,798,928.62	5.00%	Maximum	Pass
11	(vii) Current Pay Obligations	0.70% / 2,452,223.19	0.70% / 2,452,223.19	2.50%	Maximum	Pass
12	(vii) Current Pay Obligations Obligor limit	-	-	1.00%	Maximum	Pass
13	(viii)(a) DIP Loans	-	1.00% / 3,800,000.00	5.00%	Maximum	Pass
14	(viii)(b) Single obligor - zero above 1% (DIP Loans)	-	1.00% / 3,800,000.00	1.00%	Maximum	Pass
15	(ix) Delayed Drawdown Loans and Revolving Loans	-	-	10.00%	Maximum	Pass
16	(x) Participation Interests	-	-	20.00%	Maximum	Pass
17	S&P Third Party Credit Exposure Limit - Aggregate Percentage - AAA	-	-	20.00%	Maximum	Pass
18	S&P Third Party Credit Exposure Limit - Aggregate Percentage - AA+	-	-	10.00%	Maximum	Pass
19	S&P Third Party Credit Exposure Limit - Aggregate Percentage - AA	-	-	10.00%	Maximum	Pass
20	S&P Third Party Credit Exposure Limit - Aggregate Percentage - AA-	-	-	10.00%	Maximum	Pass
21	S&P Third Party Credit Exposure Limit - Aggregate Percentage - A+	-	-	5.00%	Maximum	Pass
22	S&P Third Party Credit Exposure Limit - Aggregate Percentage - A and A-1	-	-	5.00%	Maximum	Pass
23	S&P Third Party Credit Exposure Limit - Aggregate Percentage - A and not A-1	-	-	0.00%	Maximum	Pass
24	S&P Third Party Credit Exposure Limit - Aggregate Percentage - below A	-	-	0.00%	Maximum	Pass
25	S&P Third Party Credit Exposure Limits - Individual Percentage - AAA	-	-	20.00%	Maximum	Pass
26	S&P Third Party Credit Exposure Limits - Individual Percentage - AA+	-	-	10.00%	Maximum	Pass
27	S&P Third Party Credit Exposure Limits - Individual Percentage - AA	-	-	10.00%	Maximum	Pass
28	S&P Third Party Credit Exposure Limits - Individual Percentage - AA-	-	-	10.00%	Maximum	Pass
29	S&P Third Party Credit Exposure Limits - Individual Percentage - A+	-	-	5.00%	Maximum	Pass
30	S&P Third Party Credit Exposure Limits - Individual Percentage - A and A-1	-	-	5.00%	Maximum	Pass
31	S&P Third Party Credit Exposure Limits - Individual Percentage - A and not A-1	-	-	0.00%	Maximum	Pass

N/A - Not applicable for the Current Measurement Date



Portfolio Profile Test Summary

As of Date: 02/21/2019
Payment Date: 05/01/2019

Test Number	Description	Prior % / Agg. Prin. Balance	Current % / Agg. Prin. Balance	Trigger	Max / Min	Result
32	S&P Third Party Credit Exposure Limits - Individual Percentage - below A	-	-	0.00%	Maximum	Pass
33	(xii) S&P Rating derived from Moody's Rating in clause (iii)(a) of definition of "S&P Rating"	-	-	10.00%	Maximum	Pass
34	(xiii) Collateral Obligations issued by Non-Emerging Market Obligor	100.00% / 346,794,066.41	100.00% / 379,853,582.49	100.00%	Minimum	Pass
35	(xiii) Obligor Domiciled outside the United States	1.50% / 5,486,474.42	1.50% / 5,486,474.42	20.00%	Maximum	Pass
36	(xiii) Obligor Domiciled outside the United States, Canada and the United Kingdom	0.90% / 3,505,439.99	0.90% / 3,505,439.99	10.00%	Maximum	Pass
37	(xiii) Obligor Domiciled outside the United States and Canada	1.50% / 5,486,474.42	1.50% / 5,486,474.42	10.00%	Maximum	Pass
38	(xiv) Largest S&P Industry Classification - one up to 15%	10.80% / 40,380,562.55	11.30% / 42,380,562.55	15.00%	Maximum	Pass
39	(xiv) Largest S&P Industry Classification - two up to 12%	8.40% / 31,640,092.78	10.00% / 37,440,092.78	12.00%	Maximum	Pass
40	(xiv) Largest S&P Industry Classification - max 10%, fourth largest	7.50% / 28,323,807.09	7.70% / 28,987,235.73	10.00%	Maximum	Pass
41	(xv) LC Commitment Amount under Letter of Credit Reimbursement Obligations	-	-	0.00%	Maximum	Pass
42	(xvi)(a) Cov-Lite Loans, Second Lien Loans, Unsecured Loans, Unsecured Bonds, Senior Secured Bonds and Senior Secured Floating Rate Notes	16.80% / 63,282,674.81	17.90% / 67,262,677.47	60.00%	Maximum	Pass
43	(xvi)(b) Cov-Lite Loans	16.00% / 60,068,368.52	16.50% / 62,048,371.18	60.00%	Maximum	Pass
44	(xvii)(a) Deferrable Securities	-	-	5.00%	Maximum	Pass
45	(xvii)(b) Deferrable Securities and Deferring Securities	-	-	0.00%	Maximum	Pass
46	(xviii) Stated Maturity	-	-	0.00%	Maximum	Pass
47	(xix) No Zero Coupon Bonds, Step-Up Obligations, Structured Finance Obligations, Asset-backed Commercial Paper, Bridge Loans, Synthetic Securities or Equity Security	-	-	0.00%	Maximum	Pass

N/A - Not applicable for the Current Measurement Date



Standard & Poor's CDO Monitor

As of Date: 02/21/2019
Payment Date: 05/01/2019



Portfolio Statistics (1)

Number of Assets:	167
Number of Obligors:	150
Total Principal Balance of Collateral Debt Securities:	379,853,582.48
Weighted Average Maturity (in years):	3.74
Weighted Average Rating:	B
S&P Default Measure (Annualized Expected Portfolio Default Rate):	6.055%
S&P Variability Measure (Annualized Standard Deviation of Portfolio Default Rate):	4.473%
S&P Correlation Measure (Ratio of Standard Deviation of Portfolio with Correlation to without):	2.31

Class Statistics (1)

Rated Class	Balance	Initial Rating	Shadow	Rate	Break-Even Loss Rate	Test Results
Class AX	3,500,000.00	AAA		55.778%	97.426%	PASS
Class A1A	205,000,000.00	AAA		55.778%	60.378%	PASS
Class A1F	25,000,000.00	AAA		55.778%	60.378%	PASS
Class A2A	15,000,000.00	AAA		55.778%	66.882%	PASS
Class A2B	2,000,000.00	AAA		55.778%	60.378%	PASS

Not Applicable until on or after the Effective Date report.



Interest Coverage Ratio Detail

As of Date: 02/21/2019
Payment Date: 05/01/2019



	Calculation	Ratio	Minimum	Result
Class A/B	A/ (B+C)	158.90%	120.00%	Pass
Class C	A/ (B+C+D)	141.88%	115.00%	Pass
Class D	A/ (B+C+D+E)	131.56%	110.00%	Pass
Class E	A/ (B+C+D+E+F)	121.18%	105.00%	Pass

Received:

Scheduled Interest Proceeds and Fees Received:	1,389,384.47	
Interest on Eligible Investments:	123,639.77	
Amendment and waiver fees, late payment fees and other fees:	0.00	
Commitment fees and other similar fees:	0.00	
Amounts deposited in Collection Account from Expense Reserve Account:	0.00	
Principal Proceeds that have been designated by the Collateral Manager as Designated P	0.00	
Any other amounts deemed Interest Proceeds:	0.00	
		1,513,024.24

Projected:

Scheduled Interest:	3,619,397.27	
Reinvestment Income:	0.00	
Reinvestment Income on Eligible Investments:	0.00	
		3,619,397.27

Less:

Taxes and registration and filing fees owed by the Issuer, the Co-Issuer or any Blocker Su	0.00	
Capital contribution to pay any taxes or governmental fees owing by such Blocker Subsid	0.00	
Amounts due and payable to the Trustee:	16,482.36	
Amounts due and payable to the Bank as Collateral Administrator:	0.00	
Fees and Expenses to any Independent accountants, agents, and counsel of the Issuer:	0.00	
Fees and expenses to Rating Agencies:	0.00	
Fees and expenses to the Collateral Manager:	0.00	
Fees and expenses to the Administrator:	0.00	
Amounts due and payable to any other person in respect of any other fees or expenses p	0.00	
Indemnities payable to any Person pursuant to any Transaction Document:	0.00	
Accrued and Unpaid Senior Management Fee:	142,738.36	
		159,220.72
		4,973,200.79 (A)

Denominator:

Class A Notes Interest Distribution Amount:	2,442,160.14 (B)
Class B Notes Interest Distribution Amount:	687,549.72 (C)
Class C Notes Interest Distribution Amount:	375,410.03 (D)
Class D Notes Interest Distribution Amount:	275,081.08 (E)
Class E Notes Interest Distribution Amount:	323,884.29 (F)



ACIS CLO 2014-3 LTD.
Overcollateralization Ratio Detail

As of Date: 02/21/2019
 Payment Date: 05/01/2019



	Calculation	Ratio	Minimum	Result
Class A/B	A/(B+C)	129.89%	122.00%	Pass
Class C	A/(B+C+D)	118.12%	112.50%	Pass
Class D	A/(B+C+D+E)	111.51%	108.00%	Pass
Class E	A/(B+C+D+E+F)	106.03%	104.50%	Pass
Interest Diversion	A/(B+C+D+E+F+G)	104.57%	104.10%	Pass

Collateral:

Aggregate Principle Balance of the Collateral Obligations:	384,889,880.75	
Eligible Investments and balance of Principal Proceeds in the Collection and Ramp-Up Accounts:	(3,580,179.16)	
		381,309,701.59

Less:

Aggregate Principal Balance of Defaulted Obligations:	5,036,298.27	
Aggregate Principal Balance of Discounted Obligations:	85,298.22	
Aggregate Principal Balance of Deferring Securities:	0.00	
CCC/Caa Par Reduction Amount:	0.00	
		5,121,596.49

Plus:

S&P Collateral Value of Defaulted Obligations:	1,863,430.36	
S&P Collateral Value of Deferring Securities:	0.00	
Purchase Price of Discount Obligations:	67,385.59	
		1,930,815.95
Adjusted Collateral Principal Amount:		378,118,921.05 (A)

Notes:

Aggregate Principal Amount of the Class A Notes:	235,102,025.79 (B)
Aggregate Principal Amount of the Class B Notes:	56,000,000.00 (C)
Aggregate Principal Amount of the Class C Notes:	29,000,000.00 (D)
Aggregate Principal Amount of the Class D Notes:	19,000,000.00 (E)
Aggregate Principal Amount of the Class E Notes:	17,500,000.00 (F)
Aggregate Principal Balance of the Class F Notes:	5,000,000.00 (G)



ACIS CLO 2014-3 LTD
Caa/CCC Excess Haircut Detail

As of Date: 02/21/2019
 Payment Date: 05/01/2019



Caa Excess Calculation:

Balance of Caa Obligations	14,609,462.76
Less: Threshold	28,220,505.25
Caa Excess	-
Market Value of Excess	-
Caa Excess Adjustment Amount	-

CCC Excess Calculation:

Balance of CCC Obligations	24,045,540.84
Less: Threshold	28,220,505.25
CCC Excess	-
Market Value of Excess	-
CCC Excess Adjustment Amount	-

The greater of the Caa and CCC
 Excess Adjustment Amounts: -

Caa Excess Obligation	Principal Balance	Caa Excess	Market Price	Market Value	CCC Excess Obligation	Principal Balance	CCC Excess	Market Price	Market Value
Total:									



Assets: Purchased

As of Date: 02/21/2019

Payment Date: 05/01/2019

Security I.D.	Security Description	Primary Asset Type	Par Amount	Purchase Price	Cost	Accrued Interest Amount	Trade Date
LX157682	Prime Security Services Refi T/L B-1 (Protection One)	Term Loan	2,000,000.00	98.75	1,975,000.00	-	25-Jan-19
LX165158	American Airlines T/L B (06/17)	Term Loan	2,000,000.00	99.00	1,980,000.00	-	25-Jan-19
LX159257	Sprint Communications T/L	Term Loan	2,250,000.00	98.50	2,216,250.00	-	25-Jan-19
LX164174	ION Media T/L (05/17)	Term Loan	2,000,000.00	99.75	1,995,000.00	-	25-Jan-19
LX138016	Liberty Cablevision T/L B (San Juan Cable)	Term Loan	2,000,000.00	98.75	1,975,000.00	-	25-Jan-19
LX145376	Tribune Media T/L B	Term Loan	2,000,000.00	100.25	2,005,000.00	-	25-Jan-19
LX162200	UOS (Utility One Source) T/L B	Term Loan	2,000,000.00	100.75	2,015,000.00	-	25-Jan-19
LX170057	Deck Chassis 2nd Lien T/L (Direct ChassisLink)	Term Loan	2,000,000.00	97.75	1,955,000.00	-	25-Jan-19
LX173457	Transdigm 2018 New T/L F	Term Loan	1,000,000.00	97.50	975,000.00	-	25-Jan-19
LX167639	Canyon Valor Companies (GTCR) T/L B	Term Loan	2,000,000.00	98.25	1,965,000.00	-	25-Jan-19
LX177791	Carestream Health T/L (12/18)	Term Loan	2,000,000.00	98.00	1,960,000.00	-	25-Jan-19
LX169594	Rackspace T/L B (11/17)	Term Loan	3,000,000.00	93.00	2,790,000.00	-	25-Jan-19
LX165396	WideOpenWest T/L B (6/17)	Term Loan	2,000,000.00	96.00	1,920,000.00	-	28-Jan-19
LX168581	Tronox T/L B (09/17)	Term Loan	1,918,604.65	99.25	1,904,215.12	-	29-Jan-19
LX168798	Tronox Blocked Borrower T/L B2	Term Loan	831,395.35	99.25	825,159.88	-	29-Jan-19
LX169275	Navistar T/L B (10/17)	Term Loan	1,994,962.22	98.88	1,972,518.90	-	29-Jan-19
LX178350	Pacific Gas & Electric T/L DIP	Term Loan	2,850,000.00	99.50	2,835,750.00	-	29-Jan-19
LX178352	Pacific Gas & Electric DD T/L DIP	Term Loan	950,000.00	99.50	945,250.00	-	29-Jan-19
LX159841	Freedom Mortgage T/L B	Term Loan	2,000,000.00	100.50	2,010,000.00	-	31-Jan-19
LX164174	ION Media T/L (05/17)	Term Loan	2,000,000.00	99.88	1,997,500.00	-	31-Jan-19
LX142450	Chief Power Finance T/L B	Term Loan	2,000,000.00	93.88	1,877,500.00	-	31-Jan-19

Totals:

21

40,794,962.22

40,094,143.90

-



ACIS CLO 2014-3 LTD.

Assets: Sold

As of Date: 02/21/2019
Payment Date: 05/01/2019



Security I.D.	Security Description	Primary Asset Type	Par Amount	Sale Price	Cost	Reason For Sale	Trade Date
LX145044	StandardAero (DAE Aviation/VCSA) T/L	Term Loan	4,978,322.64	99.95	4,975,833.48	Credit Improved	31-Jan-19
Total:			4,978,322.64		4,975,833.48		



ACIS CLO 2014-3 LTD. Intra-Period Collection Account Detail

As of Date: 02/21/2019
Payment Date: 05/01/2019

Security I.D	Security Description	Interest			Principal			Total Collected
		Prior Balance	Current Amounts Received	Ending Balance	Prior Balance	Current Amounts Received	Ending Balance	
LX160554	1011778 B.C. Unlimited (Burger King / Restaurant Brands) T/L B3	-	5,429.58	5,429.58	-	-	-	5,429.58
LX169636	84 Lumber T/L B-1	-	13,711.51	13,711.51	-	-	-	13,711.51
LX144914	Academy T/L B	-	37,406.05	37,406.05	-	-	-	37,406.05
LX172091	Acadia Healthcare T/L B3	-	20,436.15	20,436.15	-	-	-	20,436.15
LX172092	Acadia Healthcare T/L B4	-	7,274.63	7,274.63	-	-	-	7,274.63
LX155961	Advanced Disposal T/L B	-	1,191.11	1,191.11	-	-	-	1,191.11
LX138509	Advantage Sales 2nd lien T/L (Karman)	-	9,030.40	9,030.40	-	-	-	9,030.40
LX138508	Advantage Sales T/L 1st Lien (Karman)	-	32,007.32	32,007.32	-	-	-	32,007.32
LX163240	Advantage Sales T/L B Incremental	-	5,817.85	5,817.85	-	-	-	5,817.85
LX159618	AI Mistral T/L (V. Group)	-	2,336.08	2,336.08	-	-	-	2,336.08
LX171691	Air Medical T/L B	-	35,605.42	35,605.42	-	-	-	35,605.42
LX132200	Akorn T/L B	-	2,160.79	2,160.79	-	-	-	2,160.79
LX176679	Albertson's T/L B7	-	14,344.07	14,344.07	-	-	-	14,344.07
LX155973	American Airlines Replacement T/L B (AMR)	-	9,804.82	9,804.82	-	-	-	9,804.82
LX165158	American Airlines T/L B (06/17)	-	7,016.85	7,016.85	-	-	-	7,016.85
LX172603	American Builders & Contractors T/L B-2	-	1,717.73	1,717.73	-	-	-	1,717.73
LX170974	AMG Advanced Metallurgical T/L	-	13,826.80	13,826.80	-	-	-	13,826.80
LX171458	Apex Tool Group T/L B (02/18)	-	10,733.63	10,733.63	-	-	-	10,733.63
LX151102	Armstrong World Industries T/L B	-	1,427.65	1,427.65	-	-	-	1,427.65
LX146680	Ascena Retail T/L B	-	21,987.91	21,987.91	-	-	-	21,987.91
LX171370	Berry Global (Berry Plastics) T/L Q	-	5,308.35	5,308.35	-	-	-	5,308.35
LX171678	Booz Allen T/L B	-	3,800.80	3,800.80	-	-	-	3,800.80
LX171142	Bright Bidco (Lumileds) T/L B (02/18)	-	982.01	982.01	-	-	-	982.01
LX159606	Calpine T/L B8	-	15,283.18	15,283.18	-	-	-	15,283.18
LX177791	Carestream Health T/L (12/18)	-	13,293.93	13,293.93	-	-	-	13,293.93
LX152766	Cengage Learning T/L B	-	17,519.75	17,519.75	-	-	-	17,519.75
LX161598	CenturyLink T/L B	-	9,040.67	9,040.67	-	-	-	9,040.67
LX159695	Change Healthcare T/L	-	13,510.87	13,510.87	-	-	-	13,510.87
LX144736	Coinamatic Canada (Wash Multifamily) T/L 1st Lien	-	2,109.58	2,109.58	-	-	-	2,109.58
LX148894	Commscope T/L Tranche 5	-	7,868.60	7,868.60	-	-	-	7,868.60
LX174067	Cumulus Media T/L	-	24,112.21	24,112.21	-	-	-	24,112.21
LX154380	Dayton Power T/L B	-	1,815.84	1,815.84	-	-	-	1,815.84
LX170057	Deck Chassis 2nd Lien T/L (Direct ChassisLink)	-	3,777.28	3,777.28	-	-	-	3,777.28
LX169099	Dell International T/L B	-	10,582.70	10,582.70	-	6,850.84	6,850.84	17,433.54



ACIS CLO 2014-3 LTD. Intra-Period Collection Account Detail

As of Date: 02/21/2019
Payment Date: 05/01/2019

Security I.D	Security Description	Interest			Principal			Total Collected
		Prior Balance	Current Amounts Received	Ending Balance	Prior Balance	Current Amounts Received	Ending Balance	
LX134289	Ditech Holding (Walter Investment) 1st Lien T/L	-	3,009.52	3,009.52	-	-	-	3,009.52
LX153086	EFS Cogen Holdings T/L B	-	1,495.64	1,495.64	-	-	-	1,495.64
LX173466	ESH Hospitality (Extended Stay) T/L B (New)	-	1,525.32	1,525.32	-	-	-	1,525.32
LX136501	Evergreen Skills T/L (First Lien)	-	37,458.66	37,458.66	-	15,617.72	15,617.72	53,076.38
LX159615	ExamWorks T/L B1	-	3,764.27	3,764.27	-	-	-	3,764.27
LX165177	First Data T/L 2022D	-	19,223.64	19,223.64	-	-	-	19,223.64
LX173110	Fitness International (LA Fitness) T/L A (4/18)	-	13,279.81	13,279.81	-	-	-	13,279.81
LX170988	Flexera Software T/L B	-	12,349.73	12,349.73	-	-	-	12,349.73
LX155300	Fort Dearborn 1st Lien T/L	-	218.53	218.53	-	-	-	218.53
LX162521	Forterra Finance T/L (04/17)	-	5,878.09	5,878.09	-	-	-	5,878.09
LX148220	Frontier Communications T/L 2	-	8,837.18	8,837.18	-	-	-	8,837.18
LX155134	G-III Apparel Group T/L B (10/16)	-	4,440.83	4,440.83	-	-	-	4,440.83
LX173608	Generac Power T/L B (6/2018)	-	9,765.43	9,765.43	-	-	-	9,765.43
LX171577	Genworth Holdings T/L	-	9,563.05	9,563.05	-	-	-	9,563.05
LX175013	GIP III Stetson T/L B	-	5,971.75	5,971.75	-	33,012.58	33,012.58	38,984.33
LX172106	Global Payments T/L B (03/18)	-	6,465.85	6,465.85	-	-	-	6,465.85
LX168592	Golden Nugget T/L B (09/17)	-	5,889.88	5,889.88	-	-	-	5,889.88
LX159621	Gray Television T/L B	-	3,342.04	3,342.04	-	-	-	3,342.04
LX158207	Grifols Worldwide Operations T/L B	-	2,672.01	2,672.01	-	-	-	2,672.01
LX170998	Harbor Freight Tools T/L B (1/18)	-	18,112.57	18,112.57	-	-	-	18,112.57
LX144819	HCA Inc T/L A5	-	6,723.68	6,723.68	-	-	-	6,723.68
LX171927	HCA Inc T/L B11	-	8,599.46	8,599.46	-	-	-	8,599.46
LX176498	HD Supply T/L B-5	-	22,170.34	22,170.34	-	-	-	22,170.34
LX159959	Infor US (Lawson) T/L B-6	-	17,410.68	17,410.68	-	-	-	17,410.68
LX144340	IPC Corp T/L B-1	-	25,704.01	25,704.01	-	-	-	25,704.01
LX155217	Jo-Ann Stores T/L	-	37,455.56	37,455.56	-	5,092.71	5,092.71	42,548.27
LX146975	Kenan Advantage T/L B (Canadian)	-	1,155.21	1,155.21	-	-	-	1,155.21
LX146807	Kenan Advantage T/L B (U.S.)	-	3,809.17	3,809.17	-	-	-	3,809.17
LX171689	Kraton Polymers T/L B	-	3,612.89	3,612.89	-	-	-	3,612.89
LX147095	Kronos Acquisition Holdings 1st Lien T/L (KIK Custom Products)	-	5,616.50	5,616.50	-	-	-	5,616.50
LX163804	Kronos T/L B	-	51,687.24	51,687.24	-	-	-	51,687.24
LX154098	Leslie's Poolmart T/L B	-	2,488.74	2,488.74	-	-	-	2,488.74
LX160334	Level 3 Financing T/L	-	13,675.17	13,675.17	-	-	-	13,675.17
LX136370	Libbey Glass T/L	-	10,045.61	10,045.61	-	-	-	10,045.61



ACIS CLO 2014-3 LTD. Intra-Period Collection Account Detail

As of Date: 02/21/2019
Payment Date: 05/01/2019

Security I.D	Security Description	Interest			Principal			Total Collected
		Prior Balance	Current Amounts Received	Ending Balance	Prior Balance	Current Amounts Received	Ending Balance	
LX138016	Liberty Cablevision T/L B (San Juan Cable)	-	12,351.71	12,351.71	-	-	-	12,351.71
LX171260	Lightstone Holdco T/L B	-	32,516.96	32,516.96	-	-	-	32,516.96
LX171261	Lightstone T/L C	-	1,792.68	1,792.68	-	-	-	1,792.68
LX162914	MA FinanceCo T/L B2	-	8,687.72	8,687.72	-	10,037.78	10,037.78	18,725.50
LX162202	MacDermid T/L B6	-	12,441.33	12,441.33	-	2,616,262.52	2,616,262.52	2,628,703.85
LX168182	Match Group T/L B	-	15,437.89	15,437.89	-	-	-	15,437.89
LX152400	McGraw-Hill Global Education Holdings T/L	-	24,907.85	24,907.85	-	-	-	24,907.85
LX172427	Mediacom T/L N	-	3,192.96	3,192.96	-	-	-	3,192.96
LX173656	Michaels Stores T/L B	-	2,644.51	2,644.51	-	2,904.19	2,904.19	5,548.70
LX166195	MKS Instruments T/L B4	-	2,650.94	2,650.94	-	-	-	2,650.94
LX155231	Mohegan Tribal T/L A	-	10,987.13	10,987.13	-	-	-	10,987.13
LX165715	MTS Systems Corporation T/L B (06/17)	-	3,219.84	3,219.84	-	-	-	3,219.84
LX157681	National Financial Partners (NFP) T/L B	-	9,905.91	9,905.91	-	-	-	9,905.91
LX171716	NeuStar T/L B-3	-	12,149.67	12,149.67	-	-	-	12,149.67
LX162460	Nielsen Finance T/L B4	-	1,660.40	1,660.40	-	-	-	1,660.40
LX155280	NN, Inc T/L B (9/16)	-	15,392.28	15,392.28	-	-	-	15,392.28
LX162054	NN, Inc. Incremental T/L B	-	15,961.11	15,961.11	-	-	-	15,961.11
LX153092	NRG Energy T/L B 6/16	-	714.61	714.61	-	-	-	714.61
LX157136	Ocwen T/L B	-	1,505.38	1,505.38	-	-	-	1,505.38
LX171402	Party City T/L	-	5,707.17	5,707.17	-	-	-	5,707.17
LX159002	Prestige Brands T/L B4	-	1,678.11	1,678.11	-	11,034.14	11,034.14	12,712.25
LX155959	Quikrete T/L B	-	13,346.93	13,346.93	-	-	-	13,346.93
LX152098	Quorum Health T/L	-	33,771.21	33,771.21	-	-	-	33,771.21
LX152765	Riverbed Technology T/L 1st Lien	-	7,465.83	7,465.83	-	-	-	7,465.83
LX155106	RP Crown Parent (JDA Software) T/L B	-	6,828.78	6,828.78	-	-	-	6,828.78
LX176102	RR Donnelley & Sons T/L B	-	1,667.92	1,667.92	-	-	-	1,667.92
LX152375	Russell Investments T/L B	-	31,532.05	31,532.05	-	-	-	31,532.05
LX161101	SeaWorld T/L B5 (02/17)	-	9,095.68	9,095.68	-	-	-	9,095.68
LX156211	ServiceMaster T/L C	-	950.57	950.57	-	-	-	950.57
LX158094	Sinclair Television T/L B2	-	5,090.54	5,090.54	-	-	-	5,090.54
LX145736	Six Flags T/L B	-	5,063.52	5,063.52	-	-	-	5,063.52
LX151194	Solera T/L B	-	8,995.75	8,995.75	-	-	-	8,995.75
LX141908	Southeast PowerGen T/L B	-	959.96	959.96	-	-	-	959.96
LX169358	Springer Science T/L B13	-	8,611.73	8,611.73	-	-	-	8,611.73



ACIS CLO 2014-3 LTD. Intra-Period Collection Account Detail

As of Date: 02/21/2019
Payment Date: 05/01/2019

Security I.D	Security Description	Interest			Principal			Total Collected
		Prior Balance	Current Amounts Received	Ending Balance	Prior Balance	Current Amounts Received	Ending Balance	
LX159257	Sprint Communications T/L	-	6,424.63	6,424.63	-	-	-	6,424.63
LX160837	SS&C Technologies T/L B1 (03/17)	-	8,339.76	8,339.76	-	-	-	8,339.76
LX145044	StandardAero (DAE Aviation/VCSA) T/L	-	17,996.29	17,996.29	-	-	-	17,996.29
LX152816	Station Casinos T/L B (6/16)	-	4,055.94	4,055.94	-	-	-	4,055.94
LX165294	Surgery Center Holdings T/L B (06/17)	-	14,781.98	14,781.98	-	-	-	14,781.98
LX171276	Syniverse Holdings T/L (01/18)	-	12,899.57	12,899.57	-	-	-	12,899.57
LX156377	Team Health Holdings T/L	-	8,921.31	8,921.31	-	-	-	8,921.31
LX173457	Transdigm 2018 New T/L F	-	12,928.49	12,928.49	-	-	-	12,928.49
LX145376	Tribune Media T/L B	-	8,903.34	8,903.34	-	-	-	8,903.34
LX159214	Tribune Media T/L C (01/17)	-	1,771.98	1,771.98	-	-	-	1,771.98
LX172243	Uber Technologies T/L (3/18)	-	5,777.04	5,777.04	-	-	-	5,777.04
LX153867	UFC Holdings (Zuffa) 1st Lien T/L	-	3,363.07	3,363.07	-	-	-	3,363.07
LX161197	Univision Communications T/L C5	-	8,535.21	8,535.21	-	51,161.42	51,161.42	59,696.63
LX162476	Urban One T/L	-	6,320.22	6,320.22	-	-	-	6,320.22
LX153134	US Foods Second Incremental T/L	-	8,257.30	8,257.30	-	-	-	8,257.30
LX169239	VC GB Holdings T/L (Generation Brands)	-	9,349.95	9,349.95	-	-	-	9,349.95
LX156640	Vertellus T/L 2nd Lien	-	3,103.64	3,103.64	-	-	-	3,103.64
LX155779	Vistra Operations (Tex Operations) Exit T/L B	-	13,724.32	13,724.32	-	-	-	13,724.32
LX157720	Vistra Operations Company T/L B (12/16)	-	12,225.54	12,225.54	-	-	-	12,225.54
LX144232	Wash Multifamily T/L (1st Lien)	-	16,766.38	16,766.38	-	-	-	16,766.38
LX135383	Wesco Aircraft T/L B	-	8,662.78	8,662.78	-	-	-	8,662.78
LX173578	Western Digital Corporation T/L B-4	-	4,209.49	4,209.49	-	-	-	4,209.49
LX165665	WEX T/L B-2 (Wright Express)	-	14,875.18	14,875.18	-	-	-	14,875.18
LX153816	WireCo WorldGroup T/L B	-	4,748.89	4,748.89	-	-	-	4,748.89
LX166414	Zayo Group T/L B2	-	2,123.08	2,123.08	-	-	-	2,123.08
Totals:	127	0.00	1,313,642.19	1,313,642.19	0.00	2,751,973.90	2,751,973.90	4,065,616.09

**Proceeds Account Summary**As of Date: 02/21/2019
Payment Date: 05/01/2019**Interest Proceeds**

Interest Received:	1,313,642.19
Interest on Eligible Investments:	123,639.77
Commitment Fees:	0.00
Other Fees:	75,742.28
Pursuant to any Hedge Agreement	0.00
Pursuant to any Cashflow Swap Payments	0.00
Amendment & Waiver Fees	0.00
Prepayment/Call Premium:	0.00
Dividends:	0.00
Purchased Accrued Interest:	0.00
Interest Accrued on Purchase/Sale of Asset	0.00
Pursuant to any Asset Swap Hedge Investments	0.00
Adjustment for Defaulted Collateral Obligations	0.00
Total:	1,513,024.24

Principal Proceeds

Redemptions:	2,751,973.90
Maturity:	0.00
Prepayment/Call Premiums:	0.00
Principal on Sale of Asset:	4,975,833.48
Recoveries on Defaults:	0.00
Other Fees:	0.00
Other Amounts:	0.00
Adjustment for Defaulted Collateral Obligations	0.00
Total:	7,727,807.38

Total Collection of Interest & Principal Proceeds: 9,240,831.62**Accounts Summary (1)**

Account	Beginning Balance	Deposits	Withdrawals	Ending Balance
Collection Account - Interest	4,594,760.42	1,573,844.78	4,655,580.96	1,513,024.24
Collection Account - Principal	60,345,800.01	36,533,245.07	88,854,849.24	8,024,195.84
Custodial Account	0.00	0.00	0.00	0.00
Expense Reserve Account	0.00	0.00	0.00	0.00
Interest Reserve Account	0.00	0.00	0.00	0.00
Payment Account	0.01	33,400,029.05	33,400,029.05	0.01
Ramp-Up Account	0.00	0.00	0.00	0.00
Reinvestment Amount Account	0.00	0.00	0.00	0.00
Revolver Funding Account	0.00	3,800,000.00	0.00	3,800,000.00
Totals:	64,940,560.44	75,307,118.90	126,910,459.25	13,337,220.09

Asset Summary (2)

Agg. Principal Amount of Securities:	384,889,880.75
Balance of Collection Account:	(2,067,154.92)
Balance of Custodial Account:	0.00
Balance of Expense Reserve Account:	0.00
Balance of Interest Reserve Account:	0.00
Balance of Payment Account:	0.01
Balance of Ramp-Up Account:	0.00
Balance of Reinvestment Amount Account:	0.00
Balance of Revolver Funding Account:	3,800,000.00
Total of All Proceeds:	386,622,725.84

(1) Based on Settlement Date (2) Based on Trade Date



ACIS CLO 2014-3 LTD. Current Asset Characteristics - Part I

As of Date: 02/21/2019
Payment Date: 05/01/2019

Security I.D.	Security Description	Issuer / Obligor	Stated Maturity	Pays less frequently than Quarterly	Current Coupon	Funded Balance	Total Commitment	% of Collateral Principal Amount
LX160554	1011778 B.C. Unlimited (Burger King / Restaurant Brands) T/L B3	1011778 B.C. Unlimited Liability Company	16-Feb-24	-	4.74888%	2,482,500.00	2,482,500.00	0.65000%
LX169636	84 Lumber T/L B-1	84 Lumber Company	25-Oct-23	-	7.76000%	2,190,428.89	2,190,428.89	0.58000%
LX144914	Academy T/L B	Academy, Ltd.	01-Jul-22	-	6.51061%	6,746,346.41	6,746,346.41	1.77000%
LX172091	Acadia Healthcare T/L B3	Acadia Healthcare Company, Inc.	11-Feb-22	-	4.99888%	4,725,309.38	4,725,309.38	1.25000%
LX172092	Acadia Healthcare T/L B4	Acadia Healthcare Company, Inc.	16-Feb-23	-	4.99888%	1,682,062.45	1,682,062.45	0.44000%
LX155961	Advanced Disposal T/L B	Advanced Disposal Services, Inc.	10-Nov-23	-	4.66863%	328,481.09	328,481.09	0.08000%
LX138509	Advantage Sales 2nd lien T/L (Karman)	Advantage Sales & Marketing Inc.	25-Jul-22	-	8.99888%	1,162,323.24	1,162,323.24	0.30000%
LX138508	Advantage Sales T/L 1st Lien (Karman)	Advantage Sales & Marketing Inc.	23-Jul-21	-	5.74888%	6,439,248.53	6,439,248.53	1.70000%
LX163240	Advantage Sales T/L B Incremental	Advantage Sales & Marketing Inc.	23-Jul-21	-	5.74888%	1,170,437.41	1,170,437.41	0.31000%
LX172523	AES Corporation T/L B (03/18)	AES Corporation, The	31-May-22	-	4.45600%	1,055,849.57	1,055,849.57	0.28000%
LX159618	AI Mistral T/L (V. Group)	AI Mistral (Luxembourg) Subco Sarl	11-Mar-24	-	5.49888%	491,250.00	491,250.00	0.13000%
LX171691	Air Medical T/L B	Air Medical Group Holdings, Inc.	28-Apr-22	-	5.74375%	7,576,252.51	7,576,252.51	2.01000%
LX132200	Akorn T/L B	Akorn, Inc.	16-Apr-21	-	8.00000%	311,230.93	311,230.93	0.08000%
LX164597	Albertson's T/L B5 (05/17)	Albertson's LLC	21-Dec-22	-	5.82163%	4,273,806.25	4,273,806.25	1.13000%
LX176679	Albertson's T/L B7	Albertson's LLC	17-Nov-25	-	5.49888%	3,016,385.22	3,016,385.22	0.80000%
LX155973	American Airlines Replacement T/L B (AMR)	American Airlines, Inc.	28-Apr-23	-	4.50000%	2,691,391.91	2,691,391.91	0.71000%
LX165158	American Airlines T/L B (06/17)	American Airlines, Inc.	11-Oct-21	-	4.51688%	4,268,413.16	4,268,413.16	1.13000%
LX172603	American Builders & Contractors T/L B-2	American Builders & Contractors Supply Co., Inc.	31-Oct-23	-	4.49888%	441,090.33	441,090.33	0.11000%
LX170974	AMG Advanced Metallurgical T/L	AMG Advanced Metallurgical Group N.V.	03-Feb-25	-	5.50175%	1,485,000.00	1,485,000.00	0.39000%
LX171458	Apex Tool Group T/L B (02/18)	Apex Tool Group, LLC	01-Feb-22	-	6.24888%	1,987,261.16	1,987,261.16	0.52000%
LX151102	Armstrong World Industries T/L B	Armstrong World Industries, Inc.	31-Mar-23	-	5.37397%	534,158.90	534,158.90	0.13000%
LX146680	Ascena Retail T/L B	Ascena Retail Group, Inc.	22-Aug-22	-	7.00000%	3,615,482.98	3,615,482.98	0.96000%
LX171370	Berry Global (Berry Plastics) T/L Q	Berry Global Group, Inc.	01-Oct-22	-	4.61013%	1,322,532.36	1,322,532.36	0.35000%
LX171678	Booz Allen T/L B	Booz Allen Hamilton Inc.	30-Jun-23	-	4.49888%	975,997.73	975,997.73	0.25000%
LX171142	Bright Bidco (Lumileds) T/L B (02/18)	Bright Bidco B.V.	28-Jun-24	-	6.20448%	1,989,881.60	1,989,881.60	0.51000%
LX159595	Builders Firstsource T/L	Builders FirstSource, Inc.	29-Feb-24	-	5.80300%	2,421,892.05	2,421,892.05	0.64000%
LX144710	Calpine Corporation T/L B-5	Calpine Corporation	15-Jan-24	-	5.31000%	426,377.53	426,377.53	0.11000%
LX149099	Calpine Corporation T/L B-6	Calpine Corporation	15-Jan-23	-	5.31000%	744,245.52	744,245.52	0.19000%
LX159606	Calpine T/L B8	Calpine Corporation	31-Dec-19	-	4.25000%	4,794,131.15	4,794,131.15	1.27000%



ACIS CLO 2014-3 LTD. Current Asset Characteristics - Part I

As of Date: 02/21/2019
Payment Date: 05/01/2019

Security I.D.	Security Description	Issuer / Obligor	Stated Maturity	Pays less frequently than Quarterly	Current Coupon	Funded Balance	Total Commitment	% of Collateral Principal Amount
LX167639	Canyon Valor Companies (GTCR) T/L B	Canyon Valor Companies, Inc.	16-Jun-23	-	5.55300%	2,000,000.00	2,000,000.00	0.53000%
LX177791	Carestream Health T/L (12/18)	Onex Carestream Finance LP	28-Feb-21	-	8.24888%	3,866,219.38	3,866,219.38	1.02000%
LX152766	Cengage Learning T/L B	Cengage Learning, Inc.	07-Jun-23	-	6.76900%	3,012,475.99	3,012,475.99	0.80000%
LX161598	CenturyLink T/L B	CenturyLink, Inc.	31-Jan-25	-	5.24888%	1,991,291.56	1,991,291.56	0.52000%
LX159695	Change Healthcare T/L	Change Healthcare Holdings, Inc.	01-Mar-24	-	5.24888%	2,975,892.91	2,975,892.91	0.77000%
LX142450	Chief Power Finance T/L B	Chief Power Finance, LLC	31-Dec-20	-	7.25000%	4,000,000.00	4,000,000.00	1.06000%
LX144540	CHS/Community Health T/L H	CHS/Community Health Systems, Inc.	27-Jan-21	-	5.95663%	2,452,223.19	2,452,223.19	0.65000%
LX144736	Coinamatic Canada (Wash Multifamily) T/L 1st Lien	Coinamatic Canada Inc.	16-May-22	-	5.74888%	424,405.67	424,405.67	0.11000%
LX148894	Commscope T/L Tranche 5	CommScope, Inc.	29-Dec-22	-	4.49888%	2,020,557.17	2,020,557.17	0.53000%
LX174067	Cumulus Media T/L	Cumulus Media New Holdings Inc.	13-May-22	-	7.00000%	3,983,111.52	3,983,111.52	1.05000%
LX154380	Dayton Power T/L B	Dayton Power And Light Company (The)	22-Aug-22	-	4.50000%	465,500.00	465,500.00	0.12000%
LX170057	Deck Chassis 2nd Lien T/L (Direct ChassisLink)	Deck Chassis Acquisition Inc.	15-Jun-23	-	8.69288%	2,000,000.00	2,000,000.00	0.53000%
LX169099	Dell International T/L B	Dell International L.L.C.	07-Sep-23	-	4.50000%	2,706,081.83	2,706,081.83	0.71000%
LX128948	Doncasters T/L	Doncasters Group Limited	09-Apr-20	-	6.30300%	1,981,034.43	1,981,034.43	0.52000%
LX153086	EFS Cogen Holdings T/L B	EFS Cogen Holdings I LLC	28-Jun-23	-	5.98022%	1,167,598.21	1,167,598.21	0.30000%
LX173582	Epic Y-Grade T/L B	Epic Y-Grade Services LP	13-Jun-24	-	7.99888%	2,000,000.00	2,000,000.00	0.53000%
LX173466	ESH Hospitality (Extended Stay) T/L B (New)	ESH Hospitality, Inc.	30-Aug-23	-	4.49888%	391,682.60	391,682.60	0.10000%
LX136501	Evergreen Skills T/L (First Lien)	Evergreen Skills Lux Sarl	28-Apr-21	-	7.24888%	5,965,970.27	5,965,970.27	1.58000%
LX159615	ExamWorks T/L B1	Examworks Group Inc	27-Jul-23	-	5.74888%	757,298.12	757,298.12	0.20000%
LX173032	Ferro T/L B-1	Ferro Corporation	14-Feb-24	-	5.05300%	2,491,287.50	2,491,287.50	0.66000%
LX165177	First Data T/L 2022D	First Data Corporation	08-Jul-22	-	4.51900%	4,956,810.01	4,956,810.01	1.31000%
LX173110	Fitness International (LA Fitness) T/L A (4/18)	Fitness International, LLC	18-Apr-23	-	5.24888%	2,925,000.00	2,925,000.00	0.77000%
LX167187	Flexential Intermediate T/L B (Peak 10)	Flexential Intermediate Corporation	01-Aug-24	-	6.30300%	1,989,924.44	1,989,924.44	0.52000%
LX170988	Flexera Software T/L B	Flexera Software LLC	26-Feb-25	-	5.75000%	2,481,250.00	2,481,250.00	0.65000%
LX155300	Fort Dearborn 1st Lien T/L	Fort Dearborn Company	19-Oct-23	-	6.78408%	1,114,667.42	1,114,667.42	0.29000%
LX162521	Forterra Finance T/L (04/17)	Forterra Finance, LLC	25-Oct-23	-	5.49888%	1,236,091.93	1,236,091.93	0.32000%
LX159841	Freedom Mortgage T/L B	Freedom Mortgage Corp.	23-Feb-22	-	7.24888%	4,000,000.00	4,000,000.00	1.06000%
LX148220	Frontier Communications T/L 2	Frontier Communications Corporation	31-Mar-21	-	5.25000%	1,943,661.98	1,943,661.98	0.51000%
LX155134	G-III Apparel Group T/L B (10/16)	G-III Apparel Group, Ltd.	01-Dec-22	-	7.76563%	880,143.11	880,143.11	0.22000%



Current Asset Characteristics - Part I

As of Date: 02/21/2019
Payment Date: 05/01/2019

Security I.D.	Security Description	Issuer / Obligor	Stated Maturity	Pays less frequently than Quarterly	Current Coupon	Funded Balance	Total Commitment	% of Collateral Principal Amount
LX173608	Generac Power T/L B (6/2018)	Generac Power Systems, Inc.	31-May-23	-	4.25913%	2,744,460.65	2,744,460.65	0.72000%
LX171577	Genworth Holdings T/L	Genworth Holdings Inc	07-Mar-23	-	6.98138%	1,488,750.00	1,488,750.00	0.39000%
LX175013	GIP III Stetson T/L B	GIP III STETSON I, L.P.	18-Jul-25	-	6.73138%	1,197,756.66	1,197,756.66	0.31000%
LX172106	Global Payments T/L B (03/18)	Global Payments Inc.	21-Apr-23	-	4.24888%	1,757,504.06	1,757,504.06	0.46000%
LX168592	Golden Nugget T/L B (09/17)	Golden Nugget, Inc.	04-Oct-23	-	5.24440%	618,622.42	618,622.42	0.16000%
LX141386	Granite Acq 2nd Lien T/L (Wheelabrator)	Granite Acquisition, Inc.	19-Dec-22	-	10.05300%	1,830,542.02	1,830,542.02	0.48000%
LX141384	Granite Acq T/L B (Wheelabrator)	Granite Acquisition, Inc.	17-Dec-21	-	6.30300%	4,963,214.90	4,963,214.90	1.31000%
LX141385	Granite Acq T/L C (Wheelabrator)	Granite Acquisition, Inc.	17-Dec-21	-	6.30300%	962,169.39	962,169.39	0.25000%
LX159621	Gray Television T/L B	Gray Television, Inc.	07-Feb-24	-	4.76400%	741,868.97	741,868.97	0.19000%
LX158207	Grifols Worldwide Operations T/L B	Grifols Worldwide Operations USA Inc	31-Jan-25	-	4.66863%	736,875.00	736,875.00	0.19000%
LX165794	Gruden Acquisition T/L	Gruden Acquisition, Inc.	18-Aug-22	-	8.30300%	3,191,904.89	3,191,904.89	0.84000%
LX170998	Harbor Freight Tools T/L B (1/18)	Harbor Freight Tools USA, Inc.	18-Aug-23	-	4.99888%	4,188,043.99	4,188,043.99	1.11000%
LX144819	HCA Inc T/L A5	HCA Inc.	10-Jun-20	-	3.99888%	4,206,848.12	4,206,848.12	1.11000%
LX171927	HCA Inc T/L B11	HCA Inc.	17-Mar-23	-	4.24888%	2,337,448.39	2,337,448.39	0.62000%
LX176498	HD Supply T/L B-5	HD Supply, Inc.	17-Oct-23	-	4.24888%	6,026,195.95	6,026,195.95	1.60000%
LX159959	Infor US (Lawson) T/L B-6	Infor (US), Inc.	01-Feb-22	-	5.24888%	3,834,862.80	3,834,862.80	1.01000%
LX164174	ION Media T/L (05/17)	ION Media Networks, Inc.	18-Dec-20	-	5.25000%	4,000,000.00	4,000,000.00	1.06000%
LX144340	IPC Corp T/L B-1	IPC Corp.	06-Aug-21	-	7.25000%	1,722,987.71	1,722,987.71	0.45000%
LX160894	IQVIA (Quintiles/IMS Health) T/L B-1 (USD)	IQVIA Inc.	07-Mar-24	-	4.80300%	474,551.55	474,551.55	0.12000%
LX153006	J.C. Penney T/L B	J.C. Penney Corporation, Inc.	23-Jun-23	-	6.95600%	961,836.40	961,836.40	0.25000%
LX155217	Jo-Ann Stores T/L	Jo-Ann Stores, LLC	20-Oct-23	-	7.76100%	1,954,629.16	1,954,629.16	0.51000%
LX164714	KAR Auction Services T/L B-4	KAR Auction Services, Inc.	11-Mar-21	-	5.06250%	671,503.90	671,503.90	0.17000%
LX164715	KAR Auction Services T/L B-5	KAR Auction Services, Inc.	09-Mar-23	-	5.31250%	4,616,586.43	4,616,586.43	1.22000%
LX146975	Kenan Advantage T/L B (Canadian)	Kenan Advantage Group, Inc.	01-Aug-22	-	5.49888%	242,926.35	242,926.35	0.06000%
LX146807	Kenan Advantage T/L B (U.S.)	Kenan Advantage Group, Inc.	01-Aug-22	-	5.49888%	801,021.98	801,021.98	0.21000%
LX159619	Kinetic Concepts (Acelity) (1/17) T/L	Kinetic Concepts, Inc.	02-Feb-24	-	6.05300%	394,000.00	394,000.00	0.10000%
LX171689	Kraton Polymers T/L B	Kraton Polymers, LLC	05-Mar-25	-	4.99888%	835,384.61	835,384.61	0.22000%
LX147095	Kronos Acquisition Holdings 1st Lien T/L (KIK Custom Products)	Kronos Acquisition Holdings Inc.	15-May-23	-	6.49888%	1,000,000.00	1,000,000.00	0.25000%
LX163804	Kronos T/L B	Kronos Incorporated	01-Nov-23	-	5.73625%	3,618,351.96	3,618,351.96	0.96000%



Current Asset Characteristics - Part I

As of Date: 02/21/2019
Payment Date: 05/01/2019

Security I.D.	Security Description	Issuer / Obligor	Stated Maturity	Pays less frequently than Quarterly	Current Coupon	Funded Balance	Total Commitment	% of Collateral Principal Amount
LX147127	Lanai Holdings III T/L 1st Lien (Patterson)	Lanai Holdings III, Inc.	29-Aug-22	-	7.49409%	2,000,000.00	2,000,000.00	0.53000%
LX154098	Leslie's Poolmart T/L B	Leslie's Poolmart, Inc.	16-Aug-23	-	5.99888%	479,902.46	479,902.46	0.12000%
LX160334	Level 3 Financing T/L	Level 3 Financing Inc	22-Feb-24	-	4.75600%	3,500,000.00	3,500,000.00	0.93000%
LX136370	Libbey Glass T/L	Libbey Glass Inc.	09-Apr-21	-	5.51688%	4,988,493.70	4,988,493.70	1.32000%
LX138016	Liberty Cablevision T/L B (San Juan Cable)	Liberty Cablevision of Puerto Rico LLC	07-Jan-22	-	5.98875%	4,000,000.00	4,000,000.00	1.06000%
LX159083	Life Time Fitness 2017 Refinancing T/L B	Life Time Fitness, Inc.	10-Jun-22	-	5.45663%	6,104,298.15	6,104,298.15	1.62000%
LX171260	Lightstone Holdco T/L B	Lightstone Holdco LLC	30-Jan-24	-	6.24888%	6,020,302.28	6,020,302.28	1.59000%
LX171261	Lightstone T/L C	Lightstone Holdco LLC	30-Jan-24	-	6.24888%	331,902.82	331,902.82	0.08000%
LX162914	MA FinanceCo T/L B2	MA FinanceCo., LLC	19-Nov-21	-	4.74888%	3,974,962.22	3,974,962.22	1.05000%
LX168182	Match Group T/L B	Match Group, Inc.	16-Nov-22	-	5.07813%	1,761,239.63	1,761,239.63	0.46000%
LX152400	McGraw-Hill Global Education Holdings T/L	McGraw-Hill Global Education Holdings, LLC	04-May-22	-	6.49888%	5,983,155.68	5,983,155.68	1.59000%
LX172427	Mediacom T/L N	Mediacom Illinois LLC	15-Feb-24	-	4.17000%	985,056.25	985,056.25	0.26000%
LX173656	Michaels Stores T/L B	Michaels Stores, Inc.	30-Jan-23	-	5.00208%	849,753.03	849,753.03	0.21000%
LX145695	Minerals Technologies T/L B2 (Fixed)	Minerals Technologies Inc.	09-May-21	-	4.75000%	4,798,928.62	4,798,928.62	1.27000%
LX166195	MKS Instruments T/L B4	MKS Instruments, Inc.	01-May-23	-	4.49888%	720,561.81	720,561.81	0.19000%
LX155231	Mohegan Tribal T/L A	Mohegan Tribal Gaming Authority	13-Oct-21	-	6.24888%	2,034,195.90	2,034,195.90	0.54000%
LX152711	MPH Acquisition (Multiplan) T/L B	MPH Acquisition Holdings LLC	07-Jun-23	-	5.55300%	1,450,309.31	1,450,309.31	0.38000%
LX165715	MTS Systems Corporation T/L B (06/17)	MTS Systems Corporation	05-Jul-23	-	5.74000%	609,819.07	609,819.07	0.16000%
LX157681	National Financial Partners (NFP) T/L B	National Financial Partners Corporation	08-Jan-24	-	5.49888%	2,083,093.72	2,083,093.72	0.55000%
LX169275	Navistar T/L B (10/17)	Navistar, Inc.	06-Nov-24	-	6.02000%	1,994,962.22	1,994,962.22	0.53000%
LX171716	NeuStar T/L B-3	NeuStar, Inc.	08-Jan-20	-	4.99888%	2,809,285.40	2,809,285.40	0.74000%
LX162460	Nielsen Finance T/L B4	Nielsen Finance LLC	04-Oct-23	-	4.51688%	401,527.89	401,527.89	0.10000%
LX155280	NN, Inc T/L B (9/16)	NN, Inc.	19-Oct-22	-	6.24888%	2,849,780.41	2,849,780.41	0.75000%
LX162054	NN, Inc. Incremental T/L B	NN, Inc.	02-Apr-21	-	5.74888%	3,210,761.89	3,210,761.89	0.85000%
LX153092	NRG Energy T/L B 6/16	NRG Energy, Inc.	30-Jun-23	-	4.24888%	194,240.58	194,240.58	0.05000%
LX157595	Oberthur Technologies T/L B (USD)	Oberthur Technologies Group S.A.S.	10-Jan-24	-	6.55300%	393,000.00	393,000.00	0.10000%
LX157136	Ocwen T/L B	Ocwen Loan Servicing, LLC	07-Dec-20	-	7.51900%	232,976.45	232,976.45	0.06000%
LX178352	Pacific Gas & Electric DD T/L DIP	Pacific Gas & Electric	31-Dec-20	-	1.12500%	-	950,000.00	0.25000%
LX178350	Pacific Gas & Electric T/L DIP	Pacific Gas & Electric	31-Dec-20	-	1.12500%	-	2,850,000.00	0.75000%



Current Asset Characteristics - Part I

As of Date: 02/21/2019
Payment Date: 05/01/2019

Security I.D.	Security Description	Issuer / Obligor	Stated Maturity	Pays less frequently than Quarterly	Current Coupon	Funded Balance	Total Commitment	% of Collateral Principal Amount
LX171402	Party City T/L	Party City Holdings Inc.	19-Aug-22	-	5.00000%	2,014,956.49	2,014,956.49	0.51000%
LX159002	Prestige Brands T/L B4	Prestige Brands, Inc.	26-Jan-24	-	4.49888%	420,952.34	420,952.34	0.11000%
LX157682	Prime Security Services Refi T/L B-1 (Protection One)	Prime Security Services Borrower, LLC	02-May-22	-	5.24888%	2,000,000.00	2,000,000.00	0.52000%
LX155959	Quikrete T/L B	QUIKRETE Holdings, Inc.	15-Nov-23	-	5.24888%	2,939,783.88	2,939,783.88	0.78000%
LX152098	Quorum Health T/L	Quorum Health Corp	29-Apr-22	-	9.24888%	4,229,569.44	4,229,569.44	1.12000%
LX169594	Rackspace T/L B (11/17)	Rackspace Hosting, Inc.	03-Nov-23	-	5.73722%	3,000,000.00	3,000,000.00	0.79000%
LX157714	Radiate Holdco (RCN Cable) T/L	Radiate Holdco, LLC	01-Feb-24	-	5.49888%	3,000,000.00	3,000,000.00	0.79000%
LX159617	RadNet Management T/L B (01/17)	RadNet Management, Inc.	30-Jun-23	-	6.55423%	1,545,777.99	1,545,777.99	0.40000%
LX152765	Riverbed Technology T/L 1st Lien	Riverbed Technology, Inc.	25-Apr-22	-	5.75000%	1,500,000.00	1,500,000.00	0.39000%
LX155106	RP Crown Parent (JDA Software) T/L B	RP Crown Parent, LLC	12-Oct-23	-	5.24888%	1,504,102.32	1,504,102.32	0.39000%
LX176102	RR Donnelley & Sons T/L B	R.R. Donnelley & Sons Company	04-Jan-24	-	7.51000%	1,000,000.00	1,000,000.00	0.26000%
LX152375	Russell Investments T/L B	Russell Investments US Institutional Holdco, Inc.	01-Jun-23	-	5.74888%	8,346,826.49	8,346,826.49	2.21000%
LX135384	Seadrill T/L B	Seadrill Operating LP	21-Feb-21	-	8.80300%	11,875.82	11,875.82	-
LX161101	SeaWorld T/L B5 (02/17)	SeaWorld Parks & Entertainment, Inc.	01-Apr-24	-	5.49888%	1,912,712.55	1,912,712.55	0.50000%
LX156211	ServiceMaster T/L C	ServiceMaster Company, LLC (The)	08-Nov-23	-	4.99888%	219,794.09	219,794.09	0.05000%
LX158094	Sinclair Television T/L B2	Sinclair Television Group, Inc.	03-Jan-24	-	4.75000%	1,236,734.64	1,236,734.64	0.32000%
LX145736	Six Flags T/L B	Six Flags Theme Parks Inc.	30-Jun-22	-	4.50000%	474,595.53	474,595.53	0.12000%
LX151194	Solera T/L B	Solera, LLC	03-Mar-23	-	5.24888%	1,981,396.82	1,981,396.82	0.52000%
LX159036	Sophia / Ellucian T/L B	Sophia, L.P.	30-Sep-22	-	6.05300%	2,088,394.81	2,088,394.81	0.55000%
LX141908	Southeast PowerGen T/L B	Southeast PowerGen, LLC	02-Dec-21	-	6.00000%	184,874.14	184,874.14	0.04000%
LX165477	Spin Holdco (Coinmach) T/L B (02/18)	Spin Holdco, Inc.	14-Nov-22	-	6.02894%	4,436,203.00	4,436,203.00	1.17000%
LX169358	Springer Science T/L B13	Springer Science & Business Media S.A.	12-Aug-22	-	5.99888%	1,515,558.39	1,515,558.39	0.38000%
LX159257	Sprint Communications T/L	Sprint Communications, Inc.	02-Feb-24	-	5.00000%	3,723,750.00	3,723,750.00	0.98000%
LX160837	SS&C Technologies T/L B1 (03/17)	SS&C Technologies, Inc.	08-Jul-22	-	4.74888%	2,029,360.14	2,029,360.14	0.53000%
LX152816	Station Casinos T/L B (6/16)	Station Casinos LLC	08-Jun-23	-	5.00000%	936,405.99	936,405.99	0.24000%
LX165294	Surgery Center Holdings T/L B (06/17)	Surgery Center Holdings, Inc.	03-Sep-24	-	5.75000%	2,969,924.81	2,969,924.81	0.78000%
LX171276	Syniverse Holdings T/L (01/18)	Syniverse Holdings, Inc.	09-Mar-23	-	7.48875%	1,994,974.87	1,994,974.87	0.53000%
LX156377	Team Health Holdings T/L	Team Health Holdings, Inc.	06-Feb-24	-	5.24888%	1,965,000.00	1,965,000.00	0.52000%
LX159275	Telesat Canada T/L 2018 B-4	Telesat Canada	17-Nov-23	-	5.31000%	6,216,524.00	6,216,524.00	1.65000%



Current Asset Characteristics - Part I

As of Date: 02/21/2019
Payment Date: 05/01/2019

Security I.D.	Security Description	Issuer / Obligor	Stated Maturity	Pays less frequently than Quarterly	Current Coupon	Funded Balance	Total Commitment	% of Collateral Principal Amount
LX141526	Toys R Us T/L B4	Toys R Us-Delaware, Inc.	24-Apr-20	-	13.25000%	5,036,298.27	5,036,298.27	1.33000%
LX173457	Transdigm 2018 New T/L F	Transdigm, Inc.	09-Jun-23	-	4.99888%	3,989,365.98	3,989,365.98	1.06000%
LX145376	Tribune Media T/L B	Tribune Media Company	24-Dec-20	-	5.49888%	3,872,266.31	3,872,266.31	1.02000%
LX159214	Tribune Media T/L C (01/17)	Tribune Media Company	29-Jan-24	-	5.49888%	372,626.18	372,626.18	0.09000%
LX168798	Tronox Blocked Borrower T/L B2	Tronox Blocked Borrower LLC	23-Sep-24	-	5.49888%	831,395.35	831,395.35	0.22000%
LX168581	Tronox T/L B (09/17)	Tronox Finance LLC	23-Sep-24	-	5.49888%	1,918,604.65	1,918,604.65	0.50000%
LX172243	Uber Technologies T/L (3/18)	Uber Technologies Inc	04-Apr-25	-	6.51688%	997,493.73	997,493.73	0.26000%
LX153867	UFC Holdings (Zuffa) 1st Lien T/L	UFC Holdings, LLC	18-Aug-23	-	5.75000%	997,448.98	997,448.98	0.26000%
LX161197	Univision Communications T/L C5	Univision Communications Inc.	15-Mar-24	-	5.24888%	1,815,655.19	1,815,655.19	0.48000%
LX162200	UOS (Utility One Source) T/L B	UOS, LLC	18-Apr-23	-	8.00067%	4,000,000.00	4,000,000.00	1.05000%
LX162476	Urban One T/L	Urban One, Inc.	18-Apr-23	-	6.50000%	1,123,982.92	1,123,982.92	0.29000%
LX153134	US Foods Second Incremental T/L	US Foods, Inc.	27-Jun-23	-	4.49888%	2,120,369.92	2,120,369.92	0.56000%
LX169239	VC GB Holdings T/L (Generation Brands)	VC GB Holdings, Inc.	28-Feb-24	-	5.49888%	1,966,182.70	1,966,182.70	0.52000%
LX156640	Vertellus T/L 2nd Lien	Vertellus Holdings LLC	29-Oct-21	-	14.41000%	221,441.03	221,441.03	0.05000%
LX155779	Vistra Operations (Tex Operations) Exit T/L B	Vistra Operations Company LLC	04-Aug-23	-	4.49888%	3,524,233.73	3,524,233.73	0.93000%
LX157720	Vistra Operations Company T/L B (12/16)	Vistra Operations Company LLC	14-Dec-23	-	4.74888%	2,974,910.94	2,974,910.94	0.79000%
LX144232	Wash Multifamily T/L (1st Lien)	Wash MultiFamily Acquisition, Inc.	16-May-22	-	5.74888%	3,373,068.32	3,373,068.32	0.89000%
LX135383	Wesco Aircraft T/L B	Wesco Aircraft Hardware Corp.	26-Feb-21	-	5.00000%	2,000,000.00	2,000,000.00	0.53000%
LX173578	Western Digital Corporation T/L B-4	Western Digital Corporation	29-Apr-23	-	4.26000%	1,271,773.32	1,271,773.32	0.33000%
LX165665	WEX T/L B-2 (Wright Express)	WEX Inc.	30-Jun-23	-	4.74888%	3,619,662.75	3,619,662.75	0.96000%
LX165396	WideOpenWest T/L B (6/17)	WideOpenWest Finance, LLC	18-Aug-23	-	5.75300%	2,000,000.00	2,000,000.00	0.53000%
LX153816	WireCo WorldGroup T/L B	WireCo WorldGroup Inc.	29-Sep-23	-	7.49888%	733,125.00	733,125.00	0.19000%
LX166414	Zayo Group T/L B2	Zayo Group, LLC	19-Jan-24	-	4.74888%	516,621.69	516,621.69	0.13000%
Totals:						381,089,880.76	384,889,880.76	



Current Asset Characteristics - Part II

As of Date: 02/21/2019
Payment Date: 05/01/2019

Security I.D.	Security Description	S&P Recovery Rates						Moody's Recovery Rate
		AAA	AA	A	BBB	BB	B	
LX160554	1011778 B.C. Unlimited (Burger King / Restaurant Brands) T/L B3	30.00%	40.00%	46.00%	53.00%	59.00%	65.00%	50.00%
LX169636	84 Lumber T/L B-1	30.00%	40.00%	46.00%	53.00%	59.00%	65.00%	40.00%
LX144914	Academy T/L B	20.00%	26.00%	33.00%	39.00%	43.00%	45.00%	40.00%
LX172091	Acadia Healthcare T/L B3	50.00%	60.00%	66.00%	73.00%	79.00%	85.00%	60.00%
LX172092	Acadia Healthcare T/L B4	50.00%	60.00%	66.00%	73.00%	79.00%	85.00%	60.00%
LX155961	Advanced Disposal T/L B	65.00%	75.00%	80.00%	85.00%	90.00%	95.00%	50.00%
LX138509	Advantage Sales 2nd lien T/L (Karman)	2.00%	4.00%	6.00%	8.00%	10.00%	10.00%	5.00%
LX138508	Advantage Sales T/L 1st Lien (Karman)	30.00%	40.00%	46.00%	53.00%	59.00%	65.00%	50.00%
LX163240	Advantage Sales T/L B Incremental	30.00%	40.00%	46.00%	53.00%	59.00%	65.00%	50.00%
LX172523	AES Corporation T/L B (03/18)	65.00%	75.00%	80.00%	85.00%	90.00%	95.00%	50.00%
LX159618	AI Mistral T/L (V. Group)	30.00%	40.00%	46.00%	53.00%	59.00%	65.00%	50.00%
LX171691	Air Medical T/L B	30.00%	40.00%	46.00%	53.00%	59.00%	65.00%	50.00%
LX132200	Akorn T/L B	30.00%	40.00%	46.00%	53.00%	59.00%	65.00%	45.00%
LX164597	Albertson's T/L B5 (05/17)	65.00%	75.00%	80.00%	85.00%	90.00%	95.00%	60.00%
LX176679	Albertson's T/L B7	65.00%	75.00%	80.00%	85.00%	90.00%	95.00%	60.00%
LX155973	American Airlines Replacement T/L B (AMR)	65.00%	75.00%	80.00%	85.00%	90.00%	95.00%	60.00%
LX165158	American Airlines T/L B (06/17)	65.00%	75.00%	80.00%	85.00%	90.00%	95.00%	60.00%
LX172603	American Builders & Contractors T/L B-2	50.00%	60.00%	66.00%	73.00%	79.00%	85.00%	45.00%
LX170974	AMG Advanced Metallurgical T/L	30.00%	40.00%	46.00%	53.00%	59.00%	65.00%	45.00%
LX171458	Apex Tool Group T/L B (02/18)	30.00%	40.00%	46.00%	53.00%	59.00%	65.00%	50.00%
LX151102	Armstrong World Industries T/L B	50.00%	60.00%	66.00%	73.00%	79.00%	85.00%	45.00%
LX146680	Ascena Retail T/L B	50.00%	60.00%	66.00%	73.00%	79.00%	85.00%	45.00%
LX171370	Berry Global (Berry Plastics) T/L Q	65.00%	75.00%	80.00%	85.00%	90.00%	95.00%	50.00%
LX171678	Booz Allen T/L B	30.00%	40.00%	46.00%	53.00%	59.00%	65.00%	50.00%
LX171142	Bright Bidco (Lumileds) T/L B (02/18)	30.00%	40.00%	46.00%	53.00%	59.00%	65.00%	45.00%
LX159595	Builders Firstsource T/L	30.00%	40.00%	46.00%	53.00%	59.00%	65.00%	40.00%
LX144710	Calpine Corporation T/L B-5	65.00%	75.00%	80.00%	85.00%	90.00%	95.00%	50.00%
LX149099	Calpine Corporation T/L B-6	65.00%	75.00%	80.00%	85.00%	90.00%	95.00%	50.00%
LX159606	Calpine T/L B8	65.00%	75.00%	80.00%	85.00%	90.00%	95.00%	50.00%
LX167639	Canyon Valor Companies (GTCR) T/L B	30.00%	40.00%	46.00%	53.00%	59.00%	65.00%	45.00%
LX177791	Carestream Health T/L (12/18)	30.00%	40.00%	46.00%	53.00%	59.00%	65.00%	60.00%
LX152766	Cengage Learning T/L B	50.00%	60.00%	66.00%	73.00%	79.00%	85.00%	50.00%
LX161598	CenturyLink T/L B	65.00%	75.00%	80.00%	85.00%	90.00%	95.00%	45.00%
LX159695	Change Healthcare T/L	30.00%	40.00%	46.00%	53.00%	59.00%	65.00%	50.00%
LX142450	Chief Power Finance T/L B	50.00%	60.00%	66.00%	73.00%	79.00%	85.00%	50.00%
LX144540	CHS/Community Health T/L H	50.00%	60.00%	66.00%	73.00%	79.00%	85.00%	60.00%
LX144736	Coinamatic Canada (Wash Multifamily) T/L 1st Lien	30.00%	40.00%	46.00%	53.00%	59.00%	65.00%	50.00%
LX148894	Commscope T/L Tranche 5	65.00%	75.00%	80.00%	85.00%	90.00%	95.00%	60.00%
LX174067	Cumulus Media T/L	50.00%	60.00%	66.00%	73.00%	79.00%	85.00%	45.00%
LX154380	Dayton Power T/L B	75.00%	85.00%	88.00%	90.00%	92.00%	95.00%	60.00%
LX170057	Deck Chassis 2nd Lien T/L (Direct ChassisLink)	30.00%	40.00%	46.00%	53.00%	59.00%	65.00%	15.00%
LX169099	Dell International T/L B	50.00%	60.00%	66.00%	73.00%	79.00%	85.00%	50.00%
LX128948	Doncasters T/L	20.00%	26.00%	33.00%	39.00%	43.00%	45.00%	45.00%
LX153086	EFS Cogen Holdings T/L B	65.00%	75.00%	80.00%	85.00%	90.00%	95.00%	50.00%
LX173582	Epic Y-Grade T/L B	30.00%	40.00%	46.00%	53.00%	59.00%	65.00%	45.00%
LX173466	ESH Hospitality (Extended Stay) T/L B (New)	65.00%	75.00%	80.00%	85.00%	90.00%	95.00%	50.00%



Current Asset Characteristics - Part II

As of Date: 02/21/2019
Payment Date: 05/01/2019

Security I.D.	Security Description	S&P Recovery Rates						Moody's Recovery Rate
		AAA	AA	A	BBB	BB	B	
LX136501	Evergreen Skills T/L (First Lien)	30.00%	40.00%	46.00%	53.00%	59.00%	65.00%	50.00%
LX159615	ExamWorks T/L B1	30.00%	40.00%	46.00%	53.00%	59.00%	65.00%	50.00%
LX173032	Ferro T/L B-1	30.00%	40.00%	46.00%	53.00%	59.00%	65.00%	45.00%
LX165177	First Data T/L 2022D	50.00%	60.00%	66.00%	73.00%	79.00%	85.00%	50.00%
LX173110	Fitness International (LA Fitness) T/L A (4/18)	50.00%	60.00%	66.00%	73.00%	79.00%	85.00%	50.00%
LX167187	Flexential Intermediate T/L B (Peak 10)	30.00%	40.00%	46.00%	53.00%	59.00%	65.00%	50.00%
LX170988	Flexera Software T/L B	30.00%	40.00%	46.00%	53.00%	59.00%	65.00%	50.00%
LX155300	Fort Dearborn 1st Lien T/L	30.00%	40.00%	46.00%	53.00%	59.00%	65.00%	50.00%
LX162521	Forterra Finance T/L (04/17)	20.00%	26.00%	33.00%	39.00%	43.00%	45.00%	45.00%
LX159841	Freedom Mortgage T/L B	65.00%	75.00%	80.00%	85.00%	90.00%	95.00%	60.00%
LX148220	Frontier Communications T/L 2	65.00%	75.00%	80.00%	85.00%	90.00%	95.00%	50.00%
LX155134	G-III Apparel Group T/L B (10/16)	50.00%	60.00%	66.00%	73.00%	79.00%	85.00%	45.00%
LX173608	Generac Power T/L B (6/2018)	30.00%	40.00%	46.00%	53.00%	59.00%	65.00%	45.00%
LX171577	Genworth Holdings T/L	45.00%	49.00%	53.00%	58.00%	70.00%	74.00%	60.00%
LX175013	GIP III Stetson T/L B	30.00%	40.00%	46.00%	53.00%	59.00%	65.00%	45.00%
LX172106	Global Payments T/L B (03/18)	50.00%	60.00%	66.00%	73.00%	79.00%	85.00%	45.00%
LX168592	Golden Nugget T/L B (09/17)	50.00%	60.00%	66.00%	73.00%	79.00%	85.00%	60.00%
LX141386	Granite Acq 2nd Lien T/L (Wheelabrator)	2.00%	4.00%	6.00%	8.00%	10.00%	10.00%	15.00%
LX141384	Granite Acq T/L B (Wheelabrator)	30.00%	40.00%	46.00%	53.00%	59.00%	65.00%	45.00%
LX141385	Granite Acq T/L C (Wheelabrator)	30.00%	40.00%	46.00%	53.00%	59.00%	65.00%	45.00%
LX159621	Gray Television T/L B	65.00%	75.00%	80.00%	85.00%	90.00%	95.00%	60.00%
LX158207	Grifols Worldwide Operations T/L B	50.00%	60.00%	66.00%	73.00%	79.00%	85.00%	50.00%
LX165794	Gruden Acquisition T/L	30.00%	40.00%	46.00%	53.00%	59.00%	65.00%	50.00%
LX170998	Harbor Freight Tools T/L B (1/18)	30.00%	40.00%	46.00%	53.00%	59.00%	65.00%	45.00%
LX144819	HCA Inc T/L A5	65.00%	75.00%	80.00%	85.00%	90.00%	95.00%	50.00%
LX171927	HCA Inc T/L B11	65.00%	75.00%	80.00%	85.00%	90.00%	95.00%	50.00%
LX176498	HD Supply T/L B-5	65.00%	75.00%	80.00%	85.00%	90.00%	95.00%	45.00%
LX159959	Infor US (Lawson) T/L B-6	50.00%	60.00%	66.00%	73.00%	79.00%	85.00%	60.00%
LX164174	ION Media T/L (05/17)	30.00%	40.00%	46.00%	53.00%	59.00%	65.00%	45.00%
LX144340	IPC Corp T/L B-1	30.00%	40.00%	46.00%	53.00%	59.00%	65.00%	50.00%
LX160894	IQVIA (Quintiles/IMS Health) T/L B-1 (USD)	50.00%	60.00%	66.00%	73.00%	79.00%	85.00%	50.00%
LX153006	J.C. Penney T/L B	50.00%	60.00%	66.00%	73.00%	79.00%	85.00%	60.00%
LX155217	Jo-Ann Stores T/L	30.00%	40.00%	46.00%	53.00%	59.00%	65.00%	50.00%
LX164714	KAR Auction Services T/L B-4	30.00%	40.00%	46.00%	53.00%	59.00%	65.00%	60.00%
LX164715	KAR Auction Services T/L B-5	30.00%	40.00%	46.00%	53.00%	59.00%	65.00%	60.00%
LX146975	Kenan Advantage T/L B (Canadian)	50.00%	60.00%	66.00%	73.00%	79.00%	85.00%	50.00%
LX146807	Kenan Advantage T/L B (U.S.)	50.00%	60.00%	66.00%	73.00%	79.00%	85.00%	50.00%
LX159619	Kinetic Concepts (Acility) (1/17) T/L	30.00%	40.00%	46.00%	53.00%	59.00%	65.00%	50.00%
LX171689	Kraton Polymers T/L B	65.00%	75.00%	80.00%	85.00%	90.00%	95.00%	50.00%
LX147095	Kronos Acquisition Holdings 1st Lien T/L (KIK Custom Products)	30.00%	40.00%	46.00%	53.00%	59.00%	65.00%	60.00%
LX163804	Kronos T/L B	50.00%	60.00%	66.00%	73.00%	79.00%	85.00%	50.00%
LX147127	Lanai Holdings III T/L 1st Lien (Patterson)	30.00%	40.00%	46.00%	53.00%	59.00%	65.00%	50.00%
LX154098	Leslie's Poolmart T/L B	20.00%	26.00%	33.00%	39.00%	43.00%	45.00%	50.00%
LX160334	Level 3 Financing T/L	65.00%	75.00%	80.00%	85.00%	90.00%	95.00%	60.00%
LX136370	Libbey Glass T/L	30.00%	40.00%	46.00%	53.00%	59.00%	65.00%	45.00%
LX138016	Liberty Cablevision T/L B (San Juan Cable)	30.00%	40.00%	46.00%	53.00%	59.00%	65.00%	50.00%



Current Asset Characteristics - Part II

As of Date: 02/21/2019
Payment Date: 05/01/2019

Security I.D.	Security Description	S&P Recovery Rates						Moody's Recovery Rate
		AAA	AA	A	BBB	BB	B	
LX159083	Life Time Fitness 2017 Refinancing T/L B	65.00%	75.00%	80.00%	85.00%	90.00%	95.00%	50.00%
LX171260	Lightstone Holdco T/L B	50.00%	60.00%	66.00%	73.00%	79.00%	85.00%	50.00%
LX171261	Lightstone T/L C	50.00%	60.00%	66.00%	73.00%	79.00%	85.00%	50.00%
LX162914	MA FinanceCo T/L B2	30.00%	40.00%	46.00%	53.00%	59.00%	65.00%	45.00%
LX168182	Match Group T/L B	65.00%	75.00%	80.00%	85.00%	90.00%	95.00%	45.00%
LX152400	McGraw-Hill Global Education Holdings T/L	50.00%	60.00%	66.00%	73.00%	79.00%	85.00%	50.00%
LX172427	Mediacom T/L N	50.00%	60.00%	66.00%	73.00%	79.00%	85.00%	45.00%
LX173656	Michaels Stores T/L B	65.00%	75.00%	80.00%	85.00%	90.00%	95.00%	45.00%
LX145695	Minerals Technologies T/L B2 (Fixed)	50.00%	60.00%	66.00%	73.00%	79.00%	85.00%	45.00%
LX166195	MKS Instruments T/L B4	30.00%	40.00%	46.00%	53.00%	59.00%	65.00%	45.00%
LX155231	Mohegan Tribal T/L A	45.00%	49.00%	53.00%	58.00%	70.00%	74.00%	50.00%
LX152711	MPH Acquisition (Multiplan) T/L B	30.00%	40.00%	46.00%	53.00%	59.00%	65.00%	60.00%
LX165715	MTS Systems Corporation T/L B (06/17)	30.00%	40.00%	46.00%	53.00%	59.00%	65.00%	45.00%
LX157681	National Financial Partners (NFP) T/L B	30.00%	40.00%	46.00%	53.00%	59.00%	65.00%	50.00%
LX169275	Navistar T/L B (10/17)	65.00%	75.00%	80.00%	85.00%	90.00%	95.00%	60.00%
LX171716	NeuStar T/L B-3	65.00%	75.00%	80.00%	85.00%	90.00%	95.00%	50.00%
LX162460	Nielsen Finance T/L B4	65.00%	75.00%	80.00%	85.00%	90.00%	95.00%	60.00%
LX155280	NN, Inc T/L B (9/16)	30.00%	40.00%	46.00%	53.00%	59.00%	65.00%	50.00%
LX162054	NN, Inc. Incremental T/L B	30.00%	40.00%	46.00%	53.00%	59.00%	65.00%	50.00%
LX153092	NRG Energy T/L B 6/16	65.00%	75.00%	80.00%	85.00%	90.00%	95.00%	60.00%
LX157595	Oberthur Technologies T/L B (USD)	30.00%	40.00%	46.00%	53.00%	59.00%	65.00%	45.00%
LX157136	Ocwen T/L B	65.00%	75.00%	80.00%	85.00%	90.00%	95.00%	60.00%
LX178352	Pacific Gas & Electric DD T/L DIP	45.00%	49.00%	53.00%	58.00%	70.00%	74.00%	50.00%
LX178350	Pacific Gas & Electric T/L DIP	45.00%	49.00%	53.00%	58.00%	70.00%	74.00%	50.00%
LX171402	Party City T/L	50.00%	60.00%	66.00%	73.00%	79.00%	85.00%	50.00%
LX159002	Prestige Brands T/L B4	65.00%	75.00%	80.00%	85.00%	90.00%	95.00%	60.00%
LX157682	Prime Security Services Refi T/L B-1 (Protection One)	50.00%	60.00%	66.00%	73.00%	79.00%	85.00%	50.00%
LX155959	Quikrete T/L B	20.00%	26.00%	33.00%	39.00%	43.00%	45.00%	45.00%
LX152098	Quorum Health T/L	30.00%	40.00%	46.00%	53.00%	59.00%	65.00%	60.00%
LX169594	Rackspace T/L B (11/17)	50.00%	60.00%	66.00%	73.00%	79.00%	85.00%	50.00%
LX157714	Radiate Holdco (RCN Cable) T/L	30.00%	40.00%	46.00%	53.00%	59.00%	65.00%	50.00%
LX159617	RadNet Management T/L B (01/17)	30.00%	40.00%	46.00%	53.00%	59.00%	65.00%	50.00%
LX152765	Riverbed Technology T/L 1st Lien	50.00%	60.00%	66.00%	73.00%	79.00%	85.00%	50.00%
LX155106	RP Crown Parent (JDA Software) T/L B	30.00%	40.00%	46.00%	53.00%	59.00%	65.00%	50.00%
LX176102	RR Donnelley & Sons T/L B	50.00%	60.00%	66.00%	73.00%	79.00%	85.00%	50.00%
LX152375	Russell Investments T/L B	20.00%	26.00%	33.00%	39.00%	43.00%	45.00%	45.00%
LX135384	Seadrill T/L B	30.00%	40.00%	46.00%	53.00%	59.00%	65.00%	45.00%
LX161101	SeaWorld T/L B5 (02/17)	30.00%	40.00%	46.00%	53.00%	59.00%	65.00%	45.00%
LX156211	ServiceMaster T/L C	65.00%	75.00%	80.00%	85.00%	90.00%	95.00%	60.00%
LX158094	Sinclair Television T/L B2	65.00%	75.00%	80.00%	85.00%	90.00%	95.00%	60.00%
LX145736	Six Flags T/L B	65.00%	75.00%	80.00%	85.00%	90.00%	95.00%	60.00%
LX151194	Solera T/L B	50.00%	60.00%	66.00%	73.00%	79.00%	85.00%	60.00%
LX159036	Sophia / Ellucian T/L B	50.00%	60.00%	66.00%	73.00%	79.00%	85.00%	50.00%
LX141908	Southeast PowerGen T/L B	30.00%	40.00%	46.00%	53.00%	59.00%	65.00%	50.00%
LX165477	Spin Holdco (Coinmach) T/L B (02/18)	30.00%	40.00%	46.00%	53.00%	59.00%	65.00%	50.00%
LX169358	Springer Science T/L B13	30.00%	40.00%	46.00%	53.00%	59.00%	65.00%	45.00%



Current Asset Characteristics - Part II

As of Date: 02/21/2019
Payment Date: 05/01/2019



Security I.D.	Security Description	S&P Recovery Rates						Moody's Recovery Rate
		AAA	AA	A	BBB	BB	B	
LX159257	Sprint Communications T/L	65.00%	75.00%	80.00%	85.00%	90.00%	95.00%	60.00%
LX160837	SS&C Technologies T/L B1 (03/17)	30.00%	40.00%	46.00%	53.00%	59.00%	65.00%	45.00%
LX152816	Station Casinos T/L B (6/16)	50.00%	60.00%	66.00%	73.00%	79.00%	85.00%	50.00%
LX165294	Surgery Center Holdings T/L B (06/17)	30.00%	40.00%	46.00%	53.00%	59.00%	65.00%	60.00%
LX171276	Syniverse Holdings T/L (01/18)	20.00%	26.00%	33.00%	39.00%	43.00%	45.00%	50.00%
LX156377	Team Health Holdings T/L	30.00%	40.00%	46.00%	53.00%	59.00%	65.00%	50.00%
LX159275	Telesat Canada T/L 2018 B-4	30.00%	40.00%	46.00%	53.00%	59.00%	65.00%	50.00%
LX173457	Transdigm 2018 New T/L F	30.00%	40.00%	46.00%	53.00%	59.00%	65.00%	50.00%
LX145376	Tribune Media T/L B	65.00%	75.00%	80.00%	85.00%	90.00%	95.00%	50.00%
LX159214	Tribune Media T/L C (01/17)	65.00%	75.00%	80.00%	85.00%	90.00%	95.00%	50.00%
LX168798	Tronox Blocked Borrower T/L B2	65.00%	75.00%	80.00%	85.00%	90.00%	95.00%	50.00%
LX168581	Tronox T/L B (09/17)	65.00%	75.00%	80.00%	85.00%	90.00%	95.00%	50.00%
LX172243	Uber Technologies T/L (3/18)	-	-	-	-	-	-	-
LX153867	UFC Holdings (Zuffa) 1st Lien T/L	50.00%	60.00%	66.00%	73.00%	79.00%	85.00%	50.00%
LX161197	Univision Communications T/L C5	30.00%	40.00%	46.00%	53.00%	59.00%	65.00%	45.00%
LX162200	UOS (Utility One Source) T/L B	30.00%	40.00%	46.00%	53.00%	59.00%	65.00%	45.00%
LX162476	Urban One T/L	30.00%	40.00%	46.00%	53.00%	59.00%	65.00%	50.00%
LX153134	US Foods Second Incremental T/L	50.00%	60.00%	66.00%	73.00%	79.00%	85.00%	45.00%
LX169239	VC GB Holdings T/L (Generation Brands)	30.00%	40.00%	46.00%	53.00%	59.00%	65.00%	45.00%
LX156640	Vertellus T/L 2nd Lien	16.00%	18.00%	21.00%	24.00%	27.00%	29.00%	30.00%
LX155779	Vistra Operations (Tex Operations) Exit T/L B	65.00%	75.00%	80.00%	85.00%	90.00%	95.00%	50.00%
LX157720	Vistra Operations Company T/L B (12/16)	65.00%	75.00%	80.00%	85.00%	90.00%	95.00%	50.00%
LX144232	Wash Multifamily T/L (1st Lien)	30.00%	40.00%	46.00%	53.00%	59.00%	65.00%	50.00%
LX135383	Wesco Aircraft T/L B	30.00%	40.00%	46.00%	53.00%	59.00%	65.00%	45.00%
LX173578	Western Digital Corporation T/L B-4	50.00%	60.00%	66.00%	73.00%	79.00%	85.00%	50.00%
LX165665	WEX T/L B-2 (Wright Express)	30.00%	40.00%	46.00%	53.00%	59.00%	65.00%	45.00%
LX165396	WideOpenWest T/L B (6/17)	30.00%	40.00%	46.00%	53.00%	59.00%	65.00%	45.00%
LX153816	WireCo WorldGroup T/L B	50.00%	60.00%	66.00%	73.00%	79.00%	85.00%	45.00%
LX166414	Zayo Group T/L B2	65.00%	75.00%	80.00%	85.00%	90.00%	95.00%	60.00%
Total:		167						



Current Asset Characteristics - Part III

As of Date: 02/21/2019
Payment Date: 05/01/2019

Security Description	Obligor Country	Moody's Industry	S&P Industry	Primary Asset Type	Secondary Asset Type	Asset Type Other
1011778 B.C. Unlimited (Burger King / Restaurant Brands) T/L B3	United States	Beverage, Food & Tobacco	Food service	Term Loan	Senior Secured Loan	Cov-Lite Loan
84 Lumber T/L B-1	United States	Construction & Building	Building & Development	Term Loan	Senior Secured Loan	
Academy T/L B	United States	Retail	Retailers (except food & drug)	Term Loan	Senior Secured Loan	
Acadia Healthcare T/L B3	United States	Healthcare & Pharmaceuticals	Health care	Term Loan	Senior Secured Loan	
Acadia Healthcare T/L B4	United States	Healthcare & Pharmaceuticals	Health care	Term Loan	Senior Secured Loan	
Advanced Disposal T/L B	United States	Environmental Industries	Ecological services & equipment	Term Loan	Senior Secured Loan	
Advantage Sales 2nd lien T/L (Karman)	United States	Media: Advertising, Printing & Publishing	Business equipment & services	Term Loan	2nd Lien Loan	
Advantage Sales T/L 1st Lien (Karman)	United States	Media: Advertising, Printing & Publishing	Business equipment & services	Term Loan	Senior Secured Loan	
Advantage Sales T/L B Incremental	United States	Media: Advertising, Printing & Publishing	Business equipment & services	Term Loan	Senior Secured Loan	
AES Corporation T/L B (03/18)	United States	Utilities: Electric	Utilities	Term Loan	Senior Secured Loan	
AI Mistral T/L (V. Group)	United States	Transportation: Cargo	Surface transport	Term Loan	Senior Secured Loan	
Air Medical T/L B	United States	Transportation: Consumer	Health care	Term Loan	Senior Secured Loan	
Akorn T/L B	United States	Healthcare & Pharmaceuticals	Drugs	Term Loan	Senior Secured Loan	
Albertson's T/L B5 (05/17)	United States	Beverage, Food & Tobacco	Food/drug retailers	Term Loan	Senior Secured Loan	
Albertson's T/L B7	United States	Beverage, Food & Tobacco	Food/drug retailers	Term Loan	Senior Secured Loan	
American Airlines Replacement T/L B (AMR)	United States	Aerospace & Defense	Air transport	Term Loan	Senior Secured Loan	
American Airlines T/L B (06/17)	United States	Aerospace & Defense	Air transport	Term Loan	Senior Secured Loan	
American Builders & Contractors T/L B-2	United States	Construction & Building	Building & Development	Term Loan	Senior Secured Loan	
AMG Advanced Metallurgical T/L	United States	Metals & Mining	Nonferrous metals/minerals	Term Loan	Senior Secured Loan	
Apex Tool Group T/L B (02/18)	United States	Consumer goods: Non-durable	Building & Development	Term Loan	Senior Secured Loan	
Armstrong World Industries T/L B	United States	Construction & Building	Building & Development	Term Loan	Senior Secured Loan	
Ascena Retail T/L B	United States	Retail	Retailers (except food & drug)	Term Loan	Senior Secured Loan	
Berry Global (Berry Plastics) T/L Q	United States	Containers, Packaging & Glass	Containers & glass products	Term Loan	Senior Secured Loan	Cov-Lite Loan
Booz Allen T/L B	United States	Aerospace & Defense	Aerospace & Defense	Term Loan	Senior Secured Loan	
Bright Bidco (Lumileds) T/L B (02/18)	Netherlands	Capital Equipment	Automotive	Term Loan	Senior Secured Loan	
Builders Firstsource T/L	United States	Wholesale	Building & Development	Term Loan	Senior Secured Loan	
Calpine Corporation T/L B-5	United States	Utilities: Electric	Utilities	Term Loan	Senior Secured Loan	Cov-Lite Loan
Calpine Corporation T/L B-6	United States	Utilities: Electric	Utilities	Term Loan	Senior Secured Loan	
Calpine T/L B8	United States	Utilities: Electric	Utilities	Term Loan	Senior Secured Loan	Cov-Lite Loan
Canyon Valor Companies (GTCR) T/L B	United States	Media: Advertising, Printing & Publishing	Telecommunications	Term Loan	Senior Secured Loan	
Carestream Health T/L (12/18)	United States	Healthcare & Pharmaceuticals	Health care	Term Loan	Senior Secured Loan	
Cengage Learning T/L B	United States	Media: Advertising, Printing & Publishing	Publishing	Term Loan	Senior Secured Loan	
CenturyLink T/L B	United States	Telecommunications	Telecommunications	Term Loan	Senior Secured Loan	
Change Healthcare T/L	United States	Healthcare & Pharmaceuticals	Health care	Term Loan	Senior Secured Loan	



Current Asset Characteristics - Part III

As of Date: 02/21/2019
Payment Date: 05/01/2019

Security Description	Obligor Country	Moody's Industry	S&P Industry	Primary Asset Type	Secondary Asset Type	Asset Type Other
Chief Power Finance T/L B	United States	Utilities: Electric	Utilities	Term Loan	Senior Secured Loan	
CHS/Community Health T/L H	United States	Healthcare & Pharmaceuticals	Health care	Term Loan	Senior Secured Loan	
Coinamatic Canada (Wash Multifamily) T/L 1st Lien	United States	Services: Consumer	Business equipment & services	Term Loan	Senior Secured Loan	Cov-Lite Loan
Commscope T/L Tranche 5	United States	Telecommunications	Electronics/electrical	Term Loan	Senior Secured Loan	Cov-Lite Loan
Cumulus Media T/L	United States	Media: Broadcasting & Subscription	Radio & Television	Term Loan	Senior Secured Loan	
Dayton Power T/L B	United States	Utilities: Electric	Utilities	Term Loan	Senior Secured Loan	Cov-Lite Loan
Deck Chassis 2nd Lien T/L (Direct ChassisLink)	United States	Transportation: Cargo	Surface transport	Term Loan	2nd Lien Loan	
Dell International T/L B	United States	High Tech Industries	Electronics/electrical	Term Loan	Senior Secured Loan	Cov-Lite Loan
Doncasters T/L	United Kingdom	Capital Equipment	Aerospace & Defense	Term Loan	Senior Secured Loan	Cov-Lite Loan
EFS Cogen Holdings T/L B	United States	Energy: Electricity	Utilities	Term Loan	Senior Secured Loan	Cov-Lite Loan
Epic Y-Grade T/L B	United States	Energy: Oil & Gas	Oil & gas	Term Loan	Senior Secured Loan	
ESH Hospitality (Extended Stay) T/L B (New)	United States	Hotel, Gaming & Leisure	Lodging & casinos	Term Loan	Senior Secured Loan	
Evergreen Skills T/L (First Lien)	United States	Capital Equipment	Electronics/electrical	Term Loan	Senior Secured Loan	
ExamWorks T/L B1	United States	Services: Business	Health care	Term Loan	Senior Secured Loan	
Ferro T/L B-1	United States	Chemicals, Plastics, & Rubber	Chemicals & plastics	Term Loan	Senior Secured Loan	
First Data T/L 2022D	United States	Banking, Finance, Insurance & Real Estate	Financial intermediaries	Term Loan	Senior Secured Loan	
Fitness International (LA Fitness) T/L A (4/18)	United States	Hotel, Gaming & Leisure	Leisure goods/activities/movies	Term Loan	Senior Secured Loan	
Flexential Intermediate T/L B (Peak 10)	United States	Telecommunications	Electronics/electrical	Term Loan	Senior Secured Loan	Cov-Lite Loan
Flexera Software T/L B	United States	High Tech Industries	Electronics/electrical	Term Loan	Senior Secured Loan	
Fort Dearborn 1st Lien T/L	United States	Containers, Packaging & Glass	Containers & glass products	Term Loan	Senior Secured Loan	Cov-Lite Loan
Forterra Finance T/L (04/17)	United States	Construction & Building	Building & Development	Term Loan	Senior Secured Loan	Cov-Lite Loan
Freedom Mortgage T/L B	United States	Banking, Finance, Insurance & Real Estate	Financial intermediaries	Term Loan	Senior Secured Loan	
Frontier Communications T/L 2	United States	Telecommunications	Telecommunications	Term Loan	Senior Secured Loan	
G-III Apparel Group T/L B (10/16)	United States	Consumer goods: Non-durable	Clothing/textiles	Term Loan	Senior Secured Loan	
Generac Power T/L B (6/2018)	United States	Capital Equipment	Industrial equipment	Term Loan	Senior Secured Loan	Cov-Lite Loan
Genworth Holdings T/L	United States	Banking, Finance, Insurance & Real Estate	Life Insurance	Term Loan	Senior Secured Loan	
GIP III Stetson T/L B	United States	Energy: Oil & Gas	Oil & gas	Term Loan	Senior Secured Loan	
Global Payments T/L B (03/18)	United States	Banking, Finance, Insurance & Real Estate	Financial intermediaries	Term Loan	Senior Secured Loan	
Golden Nugget T/L B (09/17)	United States	Hotel, Gaming & Leisure	Lodging & casinos	Term Loan	Senior Secured Loan	
Granite Acq 2nd Lien T/L (Wheelabrator)	United States	Energy: Electricity	Utilities	Term Loan	2nd Lien Loan	
Granite Acq T/L B (Wheelabrator)	United States	Energy: Electricity	Utilities	Term Loan	Senior Secured Loan	
Granite Acq T/L C (Wheelabrator)	United States	Energy: Electricity	Utilities	Term Loan	Senior Secured Loan	
Gray Television T/L B	United States	Media: Broadcasting & Subscription	Radio & Television	Term Loan	Senior Secured Loan	
Grifols Worldwide Operations T/L B	United States	Healthcare & Pharmaceuticals	Health care	Term Loan	Senior Secured Loan	
Gruden Acquisition T/L	United States	Transportation: Cargo	Surface transport	Term Loan	Senior Secured Loan	



Current Asset Characteristics - Part III

As of Date: 02/21/2019
Payment Date: 05/01/2019

Security Description	Obligor Country	Moody's Industry	S&P Industry	Primary Asset Type	Secondary Asset Type	Asset Type Other
Harbor Freight Tools T/L B (1/18)	United States	Consumer goods: Durable	Retailers (except food & drug)	Term Loan	Senior Secured Loan	
HCA Inc T/L A5	United States	Healthcare & Pharmaceuticals	Health care	Term Loan	Senior Secured Loan	
HCA Inc T/L B11	United States	Healthcare & Pharmaceuticals	Health care	Term Loan	Senior Secured Loan	
HD Supply T/L B-5	United States	Wholesale	Building & Development	Term Loan	Senior Secured Loan	
Infor US (Lawson) T/L B-6	United States	High Tech Industries	Electronics/electrical	Term Loan	Senior Secured Loan	
ION Media T/L (05/17)	United States	Media: Broadcasting & Subscription	Radio & Television	Term Loan	Senior Secured Loan	
IPC Corp T/L B-1	United States	Telecommunications	Telecommunications	Term Loan	Senior Secured Loan	
IQVIA (Quintiles/IMS Health) T/L B-1 (USD)	United States	Services: Business	Health care	Term Loan	Senior Secured Loan	
J.C. Penney T/L B	United States	Retail	Retailers (except food & drug)	Term Loan	Senior Secured Loan	Cov-Lite Loan
Jo-Ann Stores T/L	United States	Retail	Retailers (except food & drug)	Term Loan	Senior Secured Loan	Cov-Lite Loan
KAR Auction Services T/L B-4	United States	Automotive	Automotive	Term Loan	Senior Secured Loan	
KAR Auction Services T/L B-5	United States	Automotive	Automotive	Term Loan	Senior Secured Loan	
Kenan Advantage T/L B (Canadian)	United States	Transportation: Cargo	Surface transport	Term Loan	Senior Secured Loan	
Kenan Advantage T/L B (U.S.)	United States	Transportation: Cargo	Surface transport	Term Loan	Senior Secured Loan	
Kinetic Concepts (Acelity) (1/17) T/L	United States	Healthcare & Pharmaceuticals	Health care	Term Loan	Senior Secured Loan	
Kraton Polymers T/L B	United States	Chemicals, Plastics, & Rubber	Chemicals & plastics	Term Loan	Senior Secured Loan	
Kronos Acquisition Holdings 1st Lien T/L (KIK Custom Products)	United States	Consumer goods: Non-durable	Cosmetics/toiletries	Term Loan	Senior Secured Loan	
Kronos T/L B	United States	High Tech Industries	Business equipment & services	Term Loan	Senior Secured Loan	
Lanai Holdings III T/L 1st Lien (Patterson)	United States	Capital Equipment	Surface transport	Term Loan	Senior Secured Loan	
Leslie's Poolmart T/L B	United States	Retail	Retailers (except food & drug)	Term Loan	Senior Secured Loan	
Level 3 Financing T/L	United States	Telecommunications	Telecommunications	Term Loan	Senior Secured Loan	Cov-Lite Loan
Libbey Glass T/L	United States	Containers, Packaging & Glass	Containers & glass products	Term Loan	Senior Secured Loan	Cov-Lite Loan
Liberty Cablevision T/L B (San Juan Cable)	United States	Media: Broadcasting & Subscription	Radio & Television	Term Loan	Senior Secured Loan	
Life Time Fitness 2017 Refinancing T/L B	United States	Hotel, Gaming & Leisure	Leisure goods/activities/movies	Term Loan	Senior Secured Loan	
Lightstone Holdco T/L B	United States	Energy: Oil & Gas	Utilities	Term Loan	Senior Secured Loan	
Lightstone T/L C	United States	Energy: Oil & Gas	Utilities	Term Loan	Senior Secured Loan	
MA FinanceCo T/L B2	United States	High Tech Industries	Business equipment & services	Term Loan	Senior Secured Loan	
Match Group T/L B	United States	Media: Diversified & Production	Leisure goods/activities/movies	Term Loan	Senior Secured Loan	
McGraw-Hill Global Education Holdings T/L	United States	Media: Advertising, Printing & Publishing	Publishing	Term Loan	Senior Secured Loan	
Mediacom T/L N	United States	Media: Broadcasting & Subscription	Cable & satellite television	Term Loan	Senior Secured Loan	
Michaels Stores T/L B	United States	Retail	Retailers (except food & drug)	Term Loan	Senior Secured Loan	Cov-Lite Loan
Minerals Technologies T/L B2 (Fixed)	United States	Metals & Mining	Chemicals & plastics	Term Loan	Senior Secured Loan	
MKS Instruments T/L B4	United States	Capital Equipment	Electronics/electrical	Term Loan	Senior Secured Loan	Cov-Lite Loan
Mohegan Tribal T/L A	United States	Hotel, Gaming & Leisure	Lodging & casinos	Term Loan	Senior Secured Loan	



Current Asset Characteristics - Part III

As of Date: 02/21/2019
Payment Date: 05/01/2019

Security Description	Obligor Country	Moody's Industry	S&P Industry	Primary Asset Type	Secondary Asset Type	Asset Type Other
MPH Acquisition (Multiplan) T/L B	United States	Services: Business	Health care	Term Loan	Senior Secured Loan	
MTS Systems Corporation T/L B (06/17)	United States	Aerospace & Defense	Industrial equipment	Term Loan	Senior Secured Loan	Cov-Lite Loan
National Financial Partners (NFP) T/L B	United States	Banking, Finance, Insurance & Real Estate	Financial intermediaries	Term Loan	Senior Secured Loan	
Navistar T/L B (10/17)	United States	Transportation: Cargo	Automotive	Term Loan	Senior Secured Loan	
NeuStar T/L B-3	United States	Telecommunications	Telecommunications	Term Loan	Senior Secured Loan	
Nielsen Finance T/L B4	United States	Media: Advertising, Printing & Publishing	Publishing	Term Loan	Senior Secured Loan	Cov-Lite Loan
NN, Inc T/L B (9/16)	United States	Automotive	Industrial equipment	Term Loan	Senior Secured Loan	Cov-Lite Loan
NN, Inc. Incremental T/L B	United States	Automotive	Industrial equipment	Term Loan	Senior Secured Loan	Cov-Lite Loan
NRG Energy T/L B 6/16	United States	Energy: Electricity	Utilities	Term Loan	Senior Secured Loan	
Oberthur Technologies T/L B (USD)	United States	Capital Equipment	Electronics/electrical	Term Loan	Senior Secured Loan	Cov-Lite Loan
Ocwen T/L B	United States	Banking, Finance, Insurance & Real Estate	Financial intermediaries	Term Loan	Senior Secured Loan	
Pacific Gas & Electric DD T/L DIP	United States	Utilities: Electric	Utilities	Term Loan	Senior Secured Loan	
Pacific Gas & Electric T/L DIP	United States	Utilities: Electric	Utilities	Term Loan	Senior Secured Loan	
Party City T/L	United States	Retail	Leisure goods/activities/movies	Term Loan	Senior Secured Loan	Cov-Lite Loan
Prestige Brands T/L B4	United States	Consumer goods: Non-durable	Drugs	Term Loan	Senior Secured Loan	
Prime Security Services Refi T/L B-1 (Protection One)	United States	Services: Consumer	Telecommunications	Term Loan	Senior Secured Loan	Cov-Lite Loan
Quikrete T/L B	United States	Construction & Building	Building & Development	Term Loan	Senior Secured Loan	
Quorum Health T/L	United States	Healthcare & Pharmaceuticals	Health care	Term Loan	Senior Secured Loan	
Rackspace T/L B (11/17)	United States	Telecommunications	Telecommunications	Term Loan	Senior Secured Loan	
Radiate Holdco (RCN Cable) T/L	United States	Telecommunications	Radio & Television	Term Loan	Senior Secured Loan	
RadNet Management T/L B (01/17)	United States	Services: Consumer	Health care	Term Loan	Senior Secured Loan	
Riverbed Technology T/L 1st Lien	United States	High Tech Industries	Business equipment & services	Term Loan	Senior Secured Loan	
RP Crown Parent (JDA Software) T/L B	United States	Telecommunications	Electronics/electrical	Term Loan	Senior Secured Loan	
RR Donnelley & Sons T/L B	United States	Media: Advertising, Printing & Publishing	Publishing	Term Loan	Senior Secured Loan	
Russell Investments T/L B	United States	Banking, Finance, Insurance & Real Estate	Financial intermediaries	Term Loan	Senior Secured Loan	Cov-Lite Loan
Seadrill T/L B	United States	Energy: Oil & Gas	Oil & gas	Term Loan	Senior Secured Loan	
SeaWorld T/L B5 (02/17)	United States	Hotel, Gaming & Leisure	Leisure goods/activities/movies	Term Loan	Senior Secured Loan	
ServiceMaster T/L C	United States	Services: Consumer	Business equipment & services	Term Loan	Senior Secured Loan	
Sinclair Television T/L B2	United States	Media: Broadcasting & Subscription	Radio & Television	Term Loan	Senior Secured Loan	
Six Flags T/L B	United States	Hotel, Gaming & Leisure	Leisure goods/activities/movies	Term Loan	Senior Secured Loan	
Solera T/L B	United States	Services: Business	Electronics/electrical	Term Loan	Senior Secured Loan	
Sophia / Ellucian T/L B	United States	High Tech Industries	Electronics/electrical	Term Loan	Senior Secured Loan	
Southeast PowerGen T/L B	United States	Utilities: Electric	Utilities	Term Loan	Senior Secured Loan	
Spin Holdco (Coinmach) T/L B (02/18)	United States	Consumer goods: Non-durable	Business equipment & services	Term Loan	Senior Secured Loan	
Springer Science T/L B13	Germany	Media: Advertising, Printing & Publishing	Publishing	Term Loan	Senior Secured Loan	



Current Asset Characteristics - Part III

As of Date: 02/21/2019
Payment Date: 05/01/2019



Security Description	Obligor Country	Moody's Industry	S&P Industry	Primary Asset Type	Secondary Asset Type	Asset Type Other
Sprint Communications T/L	United States	Telecommunications	Telecommunications	Term Loan	Senior Secured Loan	
SS&C Technologies T/L B1 (03/17)	United States	Banking, Finance, Insurance & Real Estate	Electronics/electrical	Term Loan	Senior Secured Loan	
Station Casinos T/L B (6/16)	United States	Hotel, Gaming & Leisure	Leisure goods/activities/movies	Term Loan	Senior Secured Loan	
Surgery Center Holdings T/L B (06/17)	United States	Healthcare & Pharmaceuticals	Health care	Term Loan	Senior Secured Loan	
Syniverse Holdings T/L (01/18)	United States	Telecommunications	Business equipment & services	Term Loan	Senior Secured Loan	
Team Health Holdings T/L	United States	Healthcare & Pharmaceuticals	Conglomerates	Term Loan	Senior Secured Loan	
Telesat Canada T/L 2018 B-4	United States	Telecommunications	Telecommunications	Term Loan	Senior Secured Loan	
Toys R Us T/L B4	United States	Retail	Retailers (except food & drug)	Term Loan	Senior Secured Loan	Cov-Lite Loan
Transdigm 2018 New T/L F	United States	Aerospace & Defense	Aerospace & Defense	Term Loan	Senior Secured Loan	
Tribune Media T/L B	United States	Media: Advertising, Printing & Publishing	Publishing	Term Loan	Senior Secured Loan	
Tribune Media T/L C (01/17)	United States	Media: Advertising, Printing & Publishing	Publishing	Term Loan	Senior Secured Loan	
Tronox Blocked Borrower T/L B2	United States	Chemicals, Plastics, & Rubber	Chemicals & plastics	Term Loan	Senior Secured Loan	
Tronox T/L B (09/17)	United States	Chemicals, Plastics, & Rubber	Chemicals & plastics	Term Loan	Senior Secured Loan	
Uber Technologies T/L (3/18)	United States	Automotive	Automotive	Term Loan	Senior Secured Loan	Cov-Lite Loan
UFC Holdings (Zuffa) 1st Lien T/L	United States	Services: Business	Leisure goods/activities/movies	Term Loan	Senior Secured Loan	
Univision Communications T/L C5	United States	Media: Diversified & Production	Radio & Television	Term Loan	Senior Secured Loan	
UOS (Utility One Source) T/L B	United States	Capital Equipment	Surface transport	Term Loan	Senior Secured Loan	
Urban One T/L	United States	Media: Broadcasting & Subscription	Radio & Television	Term Loan	Senior Secured Loan	
US Foods Second Incremental T/L	United States	Beverage, Food & Tobacco	Food service	Term Loan	Senior Secured Loan	
VC GB Holdings T/L (Generation Brands)	United States	Consumer goods: Durable	Conglomerates	Term Loan	Senior Secured Loan	
Vertellus T/L 2nd Lien	United States	Chemicals, Plastics, & Rubber	Chemicals & plastics	Term Loan	2nd Lien Loan	
Vistra Operations (Tex Operations) Exit T/L B	United States	Utilities: Electric	Utilities	Term Loan	Senior Secured Loan	
Vistra Operations Company T/L B (12/16)	United States	Utilities: Electric	Utilities	Term Loan	Senior Secured Loan	
Wash Multifamily T/L (1st Lien)	United States	Services: Consumer	Business equipment & services	Term Loan	Senior Secured Loan	Cov-Lite Loan
Wesco Aircraft T/L B	United States	Aerospace & Defense	Aerospace & Defense	Term Loan	Senior Secured Loan	
Western Digital Corporation T/L B-4	United States	High Tech Industries	Electronics/electrical	Term Loan	Senior Secured Loan	
WEX T/L B-2 (Wright Express)	United States	Banking, Finance, Insurance & Real Estate	Financial intermediaries	Term Loan	Senior Secured Loan	
WideOpenWest T/L B (6/17)	United States	Telecommunications	Telecommunications	Term Loan	Senior Secured Loan	
WireCo WorldGroup T/L B	United States	Capital Equipment	Building & Development	Term Loan	Senior Secured Loan	
Zayo Group T/L B2	United States	Telecommunications	Telecommunications	Term Loan	Senior Secured Loan	
Totals:	168					



Weighted Average Spread

As of Date: 02/21/2019
Payment Date: 05/01/2019

Security I.D.	Security Description	Coupon Type	Total Commitment	Index Type	Current Index	Spread	Cash Coupon	WAS Spread	Libor Floor	Weighted Factor
LX160554	1011778 B.C. Unlimited (Burger King / Restaurant Brands) T/L B3	Floating	1,111,523.75	LIBOR (1 month)	2.50%	2.25 %	4.75%	2.25%	1.00%	25,009.28
LX160554	1011778 B.C. Unlimited (Burger King / Restaurant Brands) T/L B3	Floating	1,370,976.25	LIBOR (1 month)	2.50%	2.25 %	4.75%	2.25%	1.00%	30,846.97
LX169636	84 Lumber T/L B-1	Floating	2,190,428.89	LIBOR (1 month)	2.51%	5.25 %	7.76%	5.25%	1.00%	114,997.52
LX144914	Academy T/L B	Floating	1,196,345.05	LIBOR (1 month)	2.51%	4.00 %	6.51%	4.00%	1.00%	47,853.80
LX144914	Academy T/L B	Floating	1,320,446.41	LIBOR (1 month)	2.51%	4.00 %	6.51%	4.00%	1.00%	52,817.86
LX144914	Academy T/L B	Floating	2,166,357.40	LIBOR (1 month)	2.51%	4.00 %	6.51%	4.00%	1.00%	86,654.30
LX144914	Academy T/L B	Floating	2,063,197.55	LIBOR (1 month)	2.51%	4.00 %	6.51%	4.00%	1.00%	82,527.90
LX172091	Acadia Healthcare T/L B3	Floating	4,725,309.38	LIBOR (1 month)	2.50%	2.50 %	5.00%	2.50%		118,132.73
LX172092	Acadia Healthcare T/L B4	Floating	1,682,062.45	LIBOR (1 month)	2.50%	2.50 %	5.00%	2.50%		42,051.56
LX155961	Advanced Disposal T/L B	Floating	328,481.09	LIBOR (1 week)	2.42%	2.25 %	4.67%	2.25%	0.75%	7,390.82
LX138509	Advantage Sales 2nd lien T/L (Karman)	Floating	1,162,323.24	LIBOR (1 month)	2.50%	6.50 %	9.00%	6.50%	1.00%	75,551.01
LX138508	Advantage Sales T/L 1st Lien (Karman)	Floating	6,422,435.87	LIBOR (1 month)	2.50%	3.25 %	5.75%	3.25%	1.00%	208,729.17
LX138508	Advantage Sales T/L 1st Lien (Karman)	Floating	16,812.66	LIBOR (1 month)	2.50%	3.25 %	5.75%	3.25%	1.00%	546.41
LX163240	Advantage Sales T/L B Incremental	Floating	2,970.65	LIBOR (1 month)	2.50%	3.25 %	5.75%	3.25%	1.00%	96.55
LX163240	Advantage Sales T/L B Incremental	Floating	1,167,466.76	LIBOR (1 month)	2.50%	3.25 %	5.75%	3.25%	1.00%	37,942.67
LX172523	AES Corporation T/L B (03/18)	Floating	1,055,849.57	LIBOR (3 months)	2.71%	1.75 %	4.46%	1.75%		18,477.37
LX159618	Al Mistral T/L (V. Group)	Floating	491,250.00	LIBOR (1 month)	2.50%	3.00 %	5.50%	3.00%	1.00%	14,737.50
LX171691	Air Medical T/L B	Floating	7,576,252.51	LIBOR (1 month)	2.49%	3.25 %	5.74%	3.25%	1.00%	246,228.21
LX132200	Akorn T/L B	Floating	311,230.93	LIBOR (1 month)	2.50%	5.50 %	8.00%	5.50%	1.00%	17,117.70
LX164597	Albertson's T/L B5 (05/17)	Floating	4,273,806.25	LIBOR (3 months)	2.82%	3.00 %	5.82%	3.00%	0.75%	128,214.19
LX176679	Albertson's T/L B7	Floating	3,016,385.22	LIBOR (1 month)	2.50%	3.00 %	5.50%	3.00%	0.75%	90,491.56
LX155973	American Airlines Replacement T/L B (AMR)	Floating	2,691,391.91	LIBOR (1 month)	2.50%	2.00 %	4.50%	2.00%		53,827.84
LX165158	American Airlines T/L B (06/17)	Floating	4,268,413.16	LIBOR (1 month)	2.52%	2.00 %	4.52%	2.00%		85,368.26
LX172603	American Builders & Contractors T/L B-2	Floating	441,090.33	LIBOR (1 month)	2.50%	2.00 %	4.50%	2.00%	0.75%	8,821.81
LX170974	AMG Advanced Metallurgical T/L	Floating	424,285.71	LIBOR (1 month)	2.50%	3.00 %	5.50%	3.00%		12,728.57
LX170974	AMG Advanced Metallurgical T/L	Floating	1,060,714.29	LIBOR (1 month)	2.50%	3.00 %	5.50%	3.00%		31,821.43
LX171458	Apex Tool Group T/L B (02/18)	Floating	1,987,261.16	LIBOR (1 month)	2.50%	3.75 %	6.25%	3.75%	1.25%	74,522.29
LX151102	Armstrong World Industries T/L B	Floating	219,705.46	LIBOR (3 months)	2.80%	2.75 %	5.55%	2.75%	0.75%	6,041.90
LX151102	Armstrong World Industries T/L B	Floating	314,453.44	LIBOR (1 month)	2.50%	2.75 %	5.25%	2.75%	0.75%	8,647.47
LX146680	Ascena Retail T/L B	Floating	3,615,482.98	LIBOR (1 month)	2.50%	4.50 %	7.00%	4.50%	0.75%	162,696.73
LX171370	Berry Global (Berry Plastics) T/L Q	Floating	1,322,532.36	LIBOR (2 months)	2.61%	2.00 %	4.61%	2.00%		26,450.65
LX171678	Booz Allen T/L B	Floating	975,997.73	LIBOR (1 month)	2.50%	2.00 %	4.50%	2.00%		19,519.95
LX171142	Bright Bidco (Lumileds) T/L B (02/18)	Floating	286,502.84	LIBOR (1 month)	2.50%	3.50 %	6.00%	3.50%	1.00%	10,027.60
LX171142	Bright Bidco (Lumileds) T/L B (02/18)	Floating	358,128.55	LIBOR (1 month)	2.50%	3.50 %	6.00%	3.50%	1.00%	12,534.50



ACIS CLO 2014-3 LTD. Weighted Average Spread

As of Date: 02/21/2019
Payment Date: 05/01/2019

Security I.D.	Security Description	Coupon Type	Total Commitment	Index Type	Current Index	Spread	Cash Coupon	WAS Spread	Libor Floor	Weighted Factor
LX171142	Bright Bidco (Lumileds) T/L B (02/18)	Floating	1,345,250.21	LIBOR (3 months)	2.80%	3.50 %	6.30%	3.50%	1.00%	47,083.76
LX159595	Builders Firstsource T/L	Floating	2,421,892.05	LIBOR (3 months)	2.80%	3.00 %	5.80%	3.00%	1.00%	72,656.76
LX144710	Calpine Corporation T/L B-5	Floating	426,377.53	LIBOR (3 months)	2.81%	2.50 %	5.31%	2.50%		10,659.44
LX149099	Calpine Corporation T/L B-6	Floating	744,245.52	LIBOR (3 months)	2.81%	2.50 %	5.31%	2.50%		18,606.14
LX159606	Calpine T/L B8	Floating	4,794,131.15	LIBOR (1 month)	2.50%	1.75 %	4.25%	1.75%		83,897.30
LX167639	Canyon Valor Companies (GTCR) T/L B	Floating	2,000,000.00	LIBOR (3 months)	2.80%	2.75 %	5.55%	2.75%		55,000.00
LX177791	Carestream Health T/L (12/18)	Floating	3,866,219.38	LIBOR (1 month)	2.50%	5.75 %	8.25%	5.75%	1.00%	222,307.61
LX152766	Cengage Learning T/L B	Floating	3,012,475.99	LIBOR (1 month)	2.52%	4.25 %	6.77%	4.25%	1.00%	128,030.23
LX161598	CenturyLink T/L B	Floating	1,991,291.56	LIBOR (1 month)	2.50%	2.75 %	5.25%	2.75%		54,760.52
LX159695	Change Healthcare T/L	Floating	733,075.64	LIBOR (1 month)	2.50%	2.75 %	5.25%	2.75%	1.00%	20,159.58
LX159695	Change Healthcare T/L	Floating	1,377,104.07	LIBOR (1 month)	2.50%	2.75 %	5.25%	2.75%	1.00%	37,870.36
LX159695	Change Healthcare T/L	Floating	388,501.82	LIBOR (1 month)	2.50%	2.75 %	5.25%	2.75%	1.00%	10,683.80
LX159695	Change Healthcare T/L	Floating	477,211.38	LIBOR (1 month)	2.50%	2.75 %	5.25%	2.75%	1.00%	13,123.31
LX142450	Chief Power Finance T/L B	Floating	4,000,000.00	LIBOR (1 month)	2.50%	4.75 %	7.25%	4.75%	1.00%	190,000.00
LX144540	CHS/Community Health T/L H	Floating	2,452,223.19	LIBOR (3 months)	2.71%	3.25 %	5.96%	3.25%	1.00%	79,697.25
LX144736	Coinamatic Canada (Wash Multifamily) T/L 1st Lien	Floating	424,405.67	LIBOR (1 month)	2.50%	3.25 %	5.75%	3.25%	1.00%	13,793.18
LX148894	Commscope T/L Tranche 5	Floating	2,020,557.17	LIBOR (1 month)	2.50%	2.00 %	4.50%	2.00%		40,411.14
LX174067	Cumulus Media T/L	Floating	3,983,111.52	LIBOR (1 month)	2.50%	4.50 %	7.00%	4.50%	1.00%	179,240.02
LX154380	Dayton Power T/L B	Floating	465,500.00	LIBOR (1 month)	2.50%	2.00 %	4.50%	2.00%	0.75%	9,310.00
LX170057	Deck Chassis 2nd Lien T/L (Direct ChassisLink)	Floating	2,000,000.00	LIBOR (3 months)	2.69%	6.00 %	8.69%	6.00%		120,000.00
LX169099	Dell International T/L B	Floating	2,706,081.83	LIBOR (1 month)	2.50%	2.00 %	4.50%	2.00%	0.75%	54,121.64
LX128948	Doncasters T/L	Floating	346,398.12	LIBOR (3 months)	2.80%	3.50 %	6.30%	3.50%	1.00%	12,123.93
LX128948	Doncasters T/L	Floating	1,634,636.31	LIBOR (3 months)	2.80%	3.50 %	6.30%	3.50%	1.00%	57,212.27
LX153086	EFS Cogen Holdings T/L B	Floating	867,102.27	LIBOR (3 months)	2.81%	3.25 %	6.06%	3.25%	1.00%	28,180.82
LX153086	EFS Cogen Holdings T/L B	Floating	300,495.94	LIBOR (1 month)	2.50%	3.25 %	5.75%	3.25%	1.00%	9,766.12
LX173582	Epic Y-Grade T/L B	Floating	2,000,000.00	LIBOR (1 month)	2.50%	5.50 %	8.00%	5.50%		110,000.00
LX173466	ESH Hospitality (Extended Stay) T/L B (New)	Floating	391,682.60	LIBOR (1 month)	2.50%	2.00 %	4.50%	2.00%		7,833.65
LX136501	Evergreen Skills T/L (First Lien)	Floating	3,063,586.50	LIBOR (1 month)	2.50%	4.75 %	7.25%	4.75%	1.00%	145,520.36
LX136501	Evergreen Skills T/L (First Lien)	Floating	2,902,383.77	LIBOR (1 month)	2.50%	4.75 %	7.25%	4.75%	1.00%	137,863.23
LX159615	ExamWorks T/L B1	Floating	757,298.12	LIBOR (1 month)	2.50%	3.25 %	5.75%	3.25%	1.00%	24,612.19
LX173032	Ferro T/L B-1	Floating	2,491,287.50	LIBOR (3 months)	2.80%	2.25 %	5.05%	2.25%		56,053.97
LX165177	First Data T/L 2022D	Floating	4,956,810.01	LIBOR (1 month)	2.52%	2.00 %	4.52%	2.00%		99,136.20
LX173110	Fitness International (LA Fitness) T/L A (4/18)	Floating	2,925,000.00	LIBOR (1 month)	2.50%	2.75 %	5.25%	2.75%		80,437.50
LX167187	Flexential Intermediate T/L B (Peak 10)	Floating	1,989,924.44	LIBOR (3 months)	2.80%	3.50 %	6.30%	3.50%		69,647.36
LX170988	Flexera Software T/L B	Floating	2,481,250.00	LIBOR (1 month)	2.50%	3.25 %	5.75%	3.25%	1.00%	80,640.63



Weighted Average Spread

As of Date: 02/21/2019
Payment Date: 05/01/2019

Security I.D.	Security Description	Coupon Type	Total Commitment	Index Type	Current Index	Spread	Cash Coupon	WAS Spread	Libor Floor	Weighted Factor
LX155300	Fort Dearborn 1st Lien T/L	Floating	416,993.10	LIBOR (3 months)	2.79%	4.00 %	6.79%	4.00%	1.00%	16,679.72
LX155300	Fort Dearborn 1st Lien T/L	Floating	38,999.16	LIBOR (1 month)	2.51%	4.00 %	6.51%	4.00%	1.00%	1,559.97
LX155300	Fort Dearborn 1st Lien T/L	Floating	658,675.16	LIBOR (3 months)	2.79%	4.00 %	6.79%	4.00%	1.00%	26,347.01
LX162521	Forterra Finance T/L (04/17)	Floating	1,236,091.93	LIBOR (1 month)	2.50%	3.00 %	5.50%	3.00%	1.00%	37,082.76
LX159841	Freedom Mortgage T/L B	Floating	2,565,665.62	LIBOR (1 month)	2.50%	4.75 %	7.25%	4.75%	1.00%	121,869.12
LX159841	Freedom Mortgage T/L B	Floating	1,434,334.38	LIBOR (1 month)	2.50%	4.75 %	7.25%	4.75%	1.00%	68,130.88
LX148220	Frontier Communications T/L 2	Floating	1,943,661.98	LIBOR (1 month)	2.50%	2.75 %	5.25%	2.75%		53,450.70
LX155134	G-III Apparel Group T/L B (10/16)	Floating	660,107.33	LIBOR (1 month)	2.50%	5.25 %	7.75%	5.25%	1.00%	34,655.63
LX155134	G-III Apparel Group T/L B (10/16)	Floating	220,035.78	LIBOR (1 month)	2.56%	5.25 %	7.81%	5.25%	1.00%	11,551.88
LX173608	Generac Power T/L B (6/2018)	Floating	2,744,460.65	LIBOR (1 month)	2.51%	1.75 %	4.26%	1.75%	0.75%	48,028.06
LX171577	Genworth Holdings T/L	Floating	1,488,750.00	LIBOR (1 month)	2.48%	4.50 %	6.98%	4.50%	1.00%	66,993.75
LX175013	GIP III Stetson T/L B	Floating	1,197,756.66	LIBOR (1 month)	2.48%	4.25 %	6.73%	4.25%		50,904.66
LX172106	Global Payments T/L B (03/18)	Floating	1,757,504.06	LIBOR (1 month)	2.50%	1.75 %	4.25%	1.75%		30,756.32
LX168592	Golden Nugget T/L B (09/17)	Floating	344,837.62	LIBOR (1 month)	2.50%	2.75 %	5.25%	2.75%	0.75%	9,483.03
LX168592	Golden Nugget T/L B (09/17)	Floating	273,784.80	LIBOR (1 month)	2.49%	2.75 %	5.24%	2.75%	0.75%	7,529.08
LX141386	Granite Acq 2nd Lien T/L (Wheelabrator)	Floating	1,830,542.02	LIBOR (3 months)	2.80%	7.25 %	10.05%	7.25%	1.00%	132,714.30
LX141384	Granite Acq T/L B (Wheelabrator)	Floating	4,963,214.90	LIBOR (3 months)	2.80%	3.50 %	6.30%	3.50%	1.00%	173,712.52
LX141385	Granite Acq T/L C (Wheelabrator)	Floating	962,169.39	LIBOR (3 months)	2.80%	3.50 %	6.30%	3.50%	1.00%	33,675.93
LX159621	Gray Television T/L B	Floating	741,868.97	LIBOR (1 month)	2.51%	2.25 %	4.76%	2.25%		16,692.05
LX158207	Grifols Worldwide Operations T/L B	Floating	736,875.00	LIBOR (1 week)	2.42%	2.25 %	4.67%	2.25%		16,579.69
LX165794	Gruden Acquisition T/L	Floating	3,191,904.89	LIBOR (3 months)	2.80%	5.50 %	8.30%	5.50%	1.00%	175,554.77
LX170998	Harbor Freight Tools T/L B (1/18)	Floating	4,188,043.99	LIBOR (1 month)	2.50%	2.50 %	5.00%	2.50%	0.75%	104,701.10
LX144819	HCA Inc T/L A5	Floating	4,206,848.12	LIBOR (1 month)	2.50%	1.50 %	4.00%	1.50%		63,102.72
LX171927	HCA Inc T/L B11	Floating	2,337,448.39	LIBOR (1 month)	2.50%	1.75 %	4.25%	1.75%		40,905.35
LX176498	HD Supply T/L B-5	Floating	6,026,195.95	LIBOR (1 month)	2.50%	1.75 %	4.25%	1.75%		105,458.43
LX159959	Infor US (Lawson) T/L B-6	Floating	3,834,862.80	LIBOR (1 month)	2.50%	2.75 %	5.25%	2.75%	1.00%	105,458.73
LX164174	ION Media T/L (05/17)	Floating	4,000,000.00	LIBOR (1 month)	2.50%	2.75 %	5.25%	2.75%	1.00%	110,000.00
LX144340	IPC Corp T/L B-1	Floating	1,722,987.71	LIBOR (3 months)	2.75%	4.50 %	7.25%	4.50%	1.00%	77,534.45
LX160894	IQVIA (Quintiles/IMS Health) T/L B-1 (USD)	Floating	474,551.55	LIBOR (3 months)	2.80%	2.00 %	4.80%	2.00%	0.75%	9,491.03
LX153006	J.C. Penney T/L B	Floating	961,836.40	LIBOR (3 months)	2.71%	4.25 %	6.96%	4.25%	1.00%	40,878.05
LX155217	Jo-Ann Stores T/L	Floating	1,954,629.16	LIBOR (6 months)	2.76%	5.00 %	7.76%	5.00%	1.00%	97,731.46
LX164714	KAR Auction Services T/L B-4	Floating	671,503.90	LIBOR (3 months)	2.81%	2.25 %	5.06%	2.25%		15,108.84
LX164715	KAR Auction Services T/L B-5	Floating	4,616,586.43	LIBOR (3 months)	2.81%	2.50 %	5.31%	2.50%		115,414.66
LX146975	Kenan Advantage T/L B (Canadian)	Floating	242,926.35	LIBOR (1 month)	2.50%	3.00 %	5.50%	3.00%	1.00%	7,287.79
LX146807	Kenan Advantage T/L B (U.S.)	Floating	801,021.98	LIBOR (1 month)	2.50%	3.00 %	5.50%	3.00%	1.00%	24,030.66



Weighted Average Spread

As of Date: 02/21/2019
Payment Date: 05/01/2019

Security I.D.	Security Description	Coupon Type	Total Commitment	Index Type	Current Index	Spread	Cash Coupon	WAS Spread	Libor Floor	Weighted Factor
LX159619	Kinetic Concepts (Acelity) (1/17) T/L	Floating	394,000.00	LIBOR (3 months)	2.80%	3.25 %	6.05%	3.25%	1.00%	12,805.00
LX171689	Kraton Polymers T/L B	Floating	835,384.61	LIBOR (1 month)	2.50%	2.50 %	5.00%	2.50%	1.00%	20,884.62
LX147095	Kronos Acquisition Holdings 1st Lien T/L (KIK Custom Products)	Floating	269,738.18	LIBOR (1 month)	2.50%	4.00 %	6.50%	4.00%	1.00%	10,789.53
LX147095	Kronos Acquisition Holdings 1st Lien T/L (KIK Custom Products)	Floating	387,637.75	LIBOR (1 month)	2.50%	4.00 %	6.50%	4.00%	1.00%	15,505.51
LX147095	Kronos Acquisition Holdings 1st Lien T/L (KIK Custom Products)	Floating	217,539.09	LIBOR (1 month)	2.50%	4.00 %	6.50%	4.00%	1.00%	8,701.56
LX147095	Kronos Acquisition Holdings 1st Lien T/L (KIK Custom Products)	Floating	125,084.98	LIBOR (1 month)	2.50%	4.00 %	6.50%	4.00%	1.00%	5,003.40
LX163804	Kronos T/L B	Floating	3,618,351.96	LIBOR (3 months)	2.74%	3.00 %	5.74%	3.00%	1.00%	108,550.56
LX147127	Lanai Holdings III T/L 1st Lien (Patterson)	Floating	1,994,845.36	LIBOR (3 months)	2.74%	4.75 %	7.49%	4.75%	1.00%	94,755.15
LX147127	Lanai Holdings III T/L 1st Lien (Patterson)	Floating	5,154.64	LIBOR (2 months)	2.63%	4.75 %	7.38%	4.75%	1.00%	244.85
LX154098	Leslie's Poolmart T/L B	Floating	479,902.46	LIBOR (1 month)	2.50%	3.50 %	6.00%	3.50%		16,796.59
LX160334	Level 3 Financing T/L	Floating	3,500,000.00	LIBOR (1 month)	2.51%	2.25 %	4.76%	2.25%		78,750.00
LX136370	Libbey Glass T/L	Floating	4,988,493.70	LIBOR (1 month)	2.52%	3.00 %	5.52%	3.00%	0.75%	149,654.81
LX138016	Liberty Cablevision T/L B (San Juan Cable)	Floating	4,000,000.00	LIBOR (1 month)	2.49%	3.50 %	5.99%	3.50%	1.00%	140,000.00
LX159083	Life Time Fitness 2017 Refinancing T/L B	Floating	6,104,298.15	LIBOR (3 months)	2.71%	2.75 %	5.46%	2.75%	1.00%	167,868.20
LX171260	Lightstone Holdco T/L B	Floating	6,020,302.28	LIBOR (1 month)	2.50%	3.75 %	6.25%	3.75%	1.00%	225,761.34
LX171261	Lightstone T/L C	Floating	331,902.82	LIBOR (1 month)	2.50%	3.75 %	6.25%	3.75%	1.00%	12,446.36
LX162914	MA FinanceCo T/L B2	Floating	3,974,962.22	LIBOR (1 month)	2.50%	2.25 %	4.75%	2.25%		89,436.65
LX168182	Match Group T/L B	Floating	1,761,239.63	LIBOR (2 months)	2.58%	2.50 %	5.08%	2.50%		44,030.99
LX152400	McGraw-Hill Global Education Holdings T/L	Floating	5,983,155.68	LIBOR (1 month)	2.50%	4.00 %	6.50%	4.00%	1.00%	239,326.23
LX172427	Mediacom T/L N	Floating	985,056.25	LIBOR (1 week)	2.42%	1.75 %	4.17%	1.75%		17,238.48
LX173656	Michaels Stores T/L B	Floating	203,040.73	LIBOR (1 month)	2.50%	2.50 %	5.00%	2.50%	1.00%	5,076.02
LX173656	Michaels Stores T/L B	Floating	384,947.80	LIBOR (1 month)	2.50%	2.50 %	5.00%	2.50%	1.00%	9,623.70
LX173656	Michaels Stores T/L B	Floating	223,269.72	LIBOR (1 month)	2.50%	2.50 %	5.00%	2.50%	1.00%	5,581.74
LX173656	Michaels Stores T/L B	Floating	38,494.78	LIBOR (1 month)	2.50%	2.50 %	5.00%	2.50%	1.00%	962.37
LX166195	MKS Instruments T/L B4	Floating	720,561.81	LIBOR (1 month)	2.50%	2.00 %	4.50%	2.00%	0.75%	14,411.24
LX155231	Mohegan Tribal T/L A	Floating	2,034,195.90	LIBOR (1 month)	2.50%	3.75 %	6.25%	3.75%		76,282.35
LX152711	MPH Acquisition (Multiplan) T/L B	Floating	1,450,309.31	LIBOR (3 months)	2.80%	2.75 %	5.55%	2.75%	1.00%	39,883.51
LX165715	MTS Systems Corporation T/L B (06/17)	Floating	609,819.07	LIBOR (1 month)	2.49%	3.25 %	5.74%	3.25%	0.75%	19,819.12
LX157681	National Financial Partners (NFP) T/L B	Floating	2,083,093.72	LIBOR (1 month)	2.50%	3.00 %	5.50%	3.00%		62,492.81
LX169275	Navistar T/L B (10/17)	Floating	1,994,962.22	LIBOR (1 month)	2.52%	3.50 %	6.02%	3.50%		69,823.68
LX171716	NeuStar T/L B-3	Floating	2,809,285.40	LIBOR (1 month)	2.50%	2.50 %	5.00%	2.50%		70,232.14
LX162460	Nielsen Finance T/L B4	Floating	401,527.89	LIBOR (1 month)	2.52%	2.00 %	4.52%	2.00%		8,030.56
LX155280	NN, Inc T/L B (9/16)	Floating	2,849,780.41	LIBOR (1 month)	2.50%	3.75 %	6.25%	3.75%	0.75%	106,866.77



Weighted Average Spread

As of Date: 02/21/2019
Payment Date: 05/01/2019

Security I.D.	Security Description	Coupon Type	Total Commitment	Index Type	Current Index	Spread	Cash Coupon	WAS Spread	Libor Floor	Weighted Factor
LX162054	NN, Inc. Incremental T/L B	Floating	3,210,761.89	LIBOR (1 month)	2.50%	3.25 %	5.75%	3.25%		104,349.76
LX153092	NRG Energy T/L B 6/16	Floating	194,240.58	LIBOR (1 month)	2.50%	1.75 %	4.25%	1.75%		3,399.21
LX157595	Oberthur Technologies T/L B (USD)	Floating	393,000.00	LIBOR (3 months)	2.80%	3.75 %	6.55%	3.75%		14,737.50
LX157136	Ocwen T/L B	Floating	232,976.45	LIBOR (1 month)	2.52%	5.00 %	7.52%	5.00%	1.00%	11,648.82
LX178352	Pacific Gas & Electric - Unfunded		950,000.00		- %	2.25 %	- %	1.13%		10,687.50
LX178350	Pacific Gas & Electric - Unfunded		2,850,000.00		- %	2.25 %	- %	1.13%		32,062.50
LX171402	Party City T/L	Floating	548,848.97	LIBOR (1 month)	2.50%	2.50 %	5.00%	2.50%	0.75%	13,721.22
LX171402	Party City T/L	Floating	353,810.83	LIBOR (1 month)	2.50%	2.50 %	5.00%	2.50%	0.75%	8,845.27
LX171402	Party City T/L	Floating	54,103.78	LIBOR (1 month)	2.50%	2.50 %	5.00%	2.50%	0.75%	1,352.59
LX171402	Party City T/L	Floating	52,630.59	LIBOR (1 month)	2.50%	2.50 %	5.00%	2.50%	0.75%	1,315.76
LX171402	Party City T/L	Floating	1,005,562.32	LIBOR (1 month)	2.50%	2.50 %	5.00%	2.50%	0.75%	25,139.06
LX159002	Prestige Brands T/L B4	Floating	420,952.34	LIBOR (1 month)	2.50%	2.00 %	4.50%	2.00%		8,419.05
LX157682	Prime Security Services Refi T/L B-1 (Protection One)	Floating	216,050.05	LIBOR (1 month)	2.50%	2.75 %	5.25%	2.75%	1.00%	5,941.38
LX157682	Prime Security Services Refi T/L B-1 (Protection One)	Floating	1,783,949.95	LIBOR (1 month)	2.50%	2.75 %	5.25%	2.75%	1.00%	49,058.62
LX155959	Quikrete T/L B	Floating	2,939,783.88	LIBOR (1 month)	2.50%	2.75 %	5.25%	2.75%		80,844.06
LX152098	Quorum Health T/L	Floating	4,229,569.44	LIBOR (1 month)	2.50%	6.75 %	9.25%	6.75%	1.00%	285,495.94
LX169594	Rackspace T/L B (11/17)	Floating	7,614.21	LIBOR (2 months)	2.63%	3.00 %	5.63%	3.00%	1.00%	228.43
LX169594	Rackspace T/L B (11/17)	Floating	2,992,385.79	LIBOR (3 months)	2.74%	3.00 %	5.74%	3.00%	1.00%	89,771.57
LX157714	Radiate Holdco (RCN Cable) T/L	Floating	3,000,000.00	LIBOR (1 month)	2.50%	3.00 %	5.50%	3.00%	0.75%	90,000.00
LX159617	RadNet Management T/L B (01/17)	Floating	1,524,006.47	LIBOR (3 months)	2.78%	3.75 %	6.53%	3.75%	1.00%	57,150.24
LX159617	RadNet Management T/L B (01/17)	Floating	21,771.52	Prime	5.50%	2.75 %	8.25%	5.51%		1,200.43
LX152765	Riverbed Technology T/L 1st Lien	Floating	1,500,000.00	LIBOR (1 month)	2.50%	3.25 %	5.75%	3.25%	1.00%	48,750.00
LX155106	RP Crown Parent (JDA Software) T/L B	Floating	1,504,102.32	LIBOR (1 month)	2.50%	2.75 %	5.25%	2.75%	1.00%	41,362.81
LX176102	RR Donnelley & Sons T/L B	Floating	1,000,000.00	LIBOR (1 month)	2.51%	5.00 %	7.51%	5.00%		50,000.00
LX152375	Russell Investments T/L B	Floating	8,346,826.49	LIBOR (1 month)	2.50%	3.25 %	5.75%	3.25%	1.00%	271,271.86
LX135384	Seadrill T/L B	Floating	11,875.82	LIBOR (3 months)	2.80%	6.00 %	8.80%	6.00%	1.00%	712.55
LX161101	SeaWorld T/L B5 (02/17)	Floating	1,912,712.55	LIBOR (1 month)	2.50%	3.00 %	5.50%	3.00%	0.75%	57,381.38
LX156211	ServiceMaster T/L C	Floating	219,794.09	LIBOR (1 month)	2.50%	2.50 %	5.00%	2.50%		5,494.85
LX158094	Sinclair Television T/L B2	Floating	1,236,734.64	LIBOR (1 month)	2.50%	2.25 %	4.75%	2.25%		27,826.53
LX145736	Six Flags T/L B	Floating	474,595.53	LIBOR (3 months)	2.75%	1.75 %	4.50%	1.75%		8,305.42
LX151194	Solera T/L B	Floating	1,981,396.82	LIBOR (1 month)	2.50%	2.75 %	5.25%	2.75%		54,488.41
LX159036	Sophia / Ellucian T/L B	Floating	2,088,394.81	LIBOR (3 months)	2.80%	3.25 %	6.05%	3.25%	1.00%	67,872.83
LX141908	Southeast PowerGen T/L B	Floating	184,874.14	LIBOR (1 month)	2.50%	3.50 %	6.00%	3.50%	1.00%	6,470.59
LX165477	Spin Holdco (Coinmach) T/L B (02/18)	Floating	4,436,203.00	LIBOR (3 months)	2.78%	3.25 %	6.03%	3.25%	1.00%	144,176.60
LX169358	Springer Science T/L B13	Floating	105,867.69	LIBOR (1 month)	2.50%	3.50 %	6.00%	3.50%	1.00%	3,705.37



Weighted Average Spread

As of Date: 02/21/2019
Payment Date: 05/01/2019

Security I.D.	Security Description	Coupon Type	Total Commitment	Index Type	Current Index	Spread	Cash Coupon	WAS Spread	Libor Floor	Weighted Factor
LX169358	Springer Science T/L B13	Floating	1,199,916.81	LIBOR (1 month)	2.50%	3.50 %	6.00%	3.50%	1.00%	41,997.09
LX169358	Springer Science T/L B13	Floating	209,773.89	LIBOR (1 month)	2.50%	3.50 %	6.00%	3.50%	1.00%	7,342.09
LX159257	Sprint Communications T/L	Floating	3,723,750.00	LIBOR (1 month)	2.50%	2.50 %	5.00%	2.50%	0.75%	93,093.75
LX160837	SS&C Technologies T/L B1 (03/17)	Floating	2,029,360.14	LIBOR (1 month)	2.50%	2.25 %	4.75%	2.25%		45,660.60
LX152816	Station Casinos T/L B (6/16)	Floating	936,405.99	LIBOR (1 month)	2.50%	2.50 %	5.00%	2.50%	0.75%	23,410.15
LX165294	Surgery Center Holdings T/L B (06/17)	Floating	2,969,924.81	LIBOR (1 month)	2.50%	3.25 %	5.75%	3.25%	1.00%	96,522.56
LX171276	Syniverse Holdings T/L (01/18)	Floating	1,994,974.87	LIBOR (1 month)	2.49%	5.00 %	7.49%	5.00%	1.00%	99,748.74
LX156377	Team Health Holdings T/L	Floating	1,965,000.00	LIBOR (1 month)	2.50%	2.75 %	5.25%	2.75%	1.00%	54,037.50
LX159275	Telesat Canada T/L 2018 B-4	Floating	6,216,524.00	LIBOR (3 months)	2.81%	2.50 %	5.31%	2.50%	0.75%	155,413.10
LX173457	Transdigm 2018 New T/L F	Floating	3,989,365.98	LIBOR (1 month)	2.50%	2.50 %	5.00%	2.50%		99,734.15
LX145376	Tribune Media T/L B	Floating	3,872,266.31	LIBOR (1 month)	2.50%	3.00 %	5.50%	3.00%	0.75%	116,167.99
LX159214	Tribune Media T/L C (01/17)	Floating	372,626.18	LIBOR (1 month)	2.50%	3.00 %	5.50%	3.00%	0.75%	11,178.79
LX168798	Tronox Blocked Borrower T/L B2	Floating	831,395.35	LIBOR (1 month)	2.50%	3.00 %	5.50%	3.00%		24,941.86
LX168581	Tronox T/L B (09/17)	Floating	1,918,604.65	LIBOR (1 month)	2.50%	3.00 %	5.50%	3.00%		57,558.14
LX172243	Uber Technologies T/L (3/18)	Floating	997,493.73	LIBOR (1 month)	2.52%	4.00 %	6.52%	4.00%	1.00%	39,899.75
LX153867	UFC Holdings (Zuffa) 1st Lien T/L	Floating	997,448.98	LIBOR (1 month)	2.50%	3.25 %	5.75%	3.25%	1.00%	32,417.09
LX161197	Univision Communications T/L C5	Floating	1,815,655.19	LIBOR (1 month)	2.50%	2.75 %	5.25%	2.75%	1.00%	49,930.52
LX162200	UOS (Utility One Source) T/L B	Floating	355,747.28	LIBOR (1 month)	2.52%	5.50 %	8.02%	5.50%	1.00%	19,566.10
LX162200	UOS (Utility One Source) T/L B	Floating	3,644,252.72	LIBOR (1 month)	2.50%	5.50 %	8.00%	5.50%	1.00%	200,433.90
LX162476	Urban One T/L	Floating	1,123,982.92	LIBOR (1 month)	2.50%	4.00 %	6.50%	4.00%	1.00%	44,959.32
LX153134	US Foods Second Incremental T/L	Floating	2,120,369.92	LIBOR (1 month)	2.50%	2.00 %	4.50%	2.00%		42,407.40
LX169239	VC GB Holdings T/L (Generation Brands)	Floating	1,966,182.70	LIBOR (1 month)	2.50%	3.00 %	5.50%	3.00%	1.00%	58,985.48
LX156640	Vertellus T/L 2nd Lien	Floating	221,441.03	LIBOR (1 week)	2.41%	12.00 %	14.41%	12.00%	1.00%	26,572.92
LX155779	Vistra Operations (Tex Operations) Exit T/L B	Floating	3,524,233.73	LIBOR (1 month)	2.50%	2.00 %	4.50%	2.00%		70,484.67
LX157720	Vistra Operations Company T/L B (12/16)	Floating	2,974,910.94	LIBOR (1 month)	2.50%	2.25 %	4.75%	2.25%		66,935.50
LX144232	Wash Multifamily T/L (1st Lien)	Floating	3,373,068.32	LIBOR (1 month)	2.50%	3.25 %	5.75%	3.25%	1.00%	109,624.72
LX135383	Wesco Aircraft T/L B	Floating	2,000,000.00	LIBOR (1 month)	2.50%	2.50 %	5.00%	2.50%	0.75%	50,000.00
LX173578	Western Digital Corporation T/L B-4	Floating	1,271,773.32	LIBOR (1 month)	2.51%	1.75 %	4.26%	1.75%		22,256.03
LX165665	WEX T/L B-2 (Wright Express)	Floating	3,619,662.75	LIBOR (1 month)	2.50%	2.25 %	4.75%	2.25%		81,442.41
LX165396	WideOpenWest T/L B (6/17)	Floating	2,000,000.00	LIBOR (1 month)	2.50%	3.25 %	5.75%	3.25%	1.00%	65,000.00
LX153816	WireCo WorldGroup T/L B	Floating	733,125.00	LIBOR (1 month)	2.50%	5.00 %	7.50%	5.00%	1.00%	36,656.25
LX166414	Zayo Group T/L B2	Floating	516,621.69	LIBOR (1 month)	2.50%	2.25 %	4.75%	2.25%	1.00%	11,623.99
Totals:	204		375,054,653.87							11,977,745.91



Weighted Average Coupon

As of Date: 02/21/2019
Payment Date: 05/01/2019



Security I.D.	Security Description	Coupon Type	Principal Balance	Cash Coupon
LX145695	Minerals Technologies T/L B2 (Fixed)	Fixed	4,798,928.62	4.75%
Totals:		1	4,798,928.62	4.75%



ACIS CLO 2014-3 LTD.

Rating Detail

As of Date: 02/21/2019
Payment Date: 05/01/2019



Security I.D.	Security Description	Moody's				S & P		
		Type	Status	Moody's Rating	Default Probability	Type	Status	S&P Rating
LX160554	1011778 B.C. Unlimited (Burger King / Restaurant Brands) T/L B3	MSI		Ba3	B1	SCC		B+
LX169636	84 Lumber T/L B-1	MSI		B3	B2	SCC		B+
LX144914	Academy T/L B	MSI		Caa2	Caa1	SCC		CCC+
LX172091	Acadia Healthcare T/L B3	MSI		Ba2	B1	SCC		B
LX172092	Acadia Healthcare T/L B4	MSI		Ba2	B1	SCC		B
LX155961	Advanced Disposal T/L B	MSI		Ba3	B1	SCC		BB-
LX138509	Advantage Sales 2nd lien T/L (Karman)	MSI	CW-	Caa3	B3	SCC		B
LX138508	Advantage Sales T/L 1st Lien (Karman)	MSI	CW-	B2	B3	SCC		B
LX163240	Advantage Sales T/L B Incremental	MSI	CW-	B2	B3	SCC		B
LX172523	AES Corporation T/L B (03/18)	MSI		Baa3	Ba1	SCC		BB+
LX159618	AI Mistral T/L (V. Group)	MSI		B2	B3	SCC		B
LX171691	Air Medical T/L B	MSI		B1	B2	SCC		B
LX132200	Akorn T/L B	MSI		Caa1	Caa1	SCC		B-
LX164597	Albertson's T/L B5 (05/17)	MSI		Ba2	B1	SCC		B
LX176679	Albertson's T/L B7	MSI		Ba2	B1	SCC		B
LX155973	American Airlines Replacement T/L B (AMR)	MSI		Ba1	Ba3	SCC		BB-
LX165158	American Airlines T/L B (06/17)	MSI		Ba1	Ba3	SCC		BB-
LX172603	American Builders & Contractors T/L B-2	MSI		B1	B1	SCC		BB
LX170974	AMG Advanced Metallurgical T/L	MSI		B1	B1	SCC		BB-
LX171458	Apex Tool Group T/L B (02/18)	MSI		B2	B3	SCC		B
LX151102	Armstrong World Industries T/L B	MSI		Ba3	Ba3	SCC		BB+
LX146680	Ascena Retail T/L B	MSI		Ba3	Ba3	SCC		B
LX171370	Berry Global (Berry Plastics) T/L Q	MSI		Ba2	Ba3	SCC		BB+
LX171678	Booz Allen T/L B	MSI		Ba1	Ba2	SCC		BB
LX171142	Bright Bidco (Lumileds) T/L B (02/18)	MSI		B1	B1	SCC		B

Watch Status / Rating Type Legend:

RE - Rating Estimate	MSI - Moody's Senior Implied	MSUS - Moody's Senior Unsecured	SSUS - S&P Senior Unsecured	CW- - Credit Watch with negative implications
NR - Not Rated	MR - Moody's Rating	MSIO - Moody's Senior Implied Obligor	SCC - S&P Corporate Credit	CW+ - Credit Watch with positive implications
ISD - Indenture Specified Default	PR - Private Rating	MSS - Moody's Senior Secured	SSS - S&P Senior Secured	DEF - In Default
	SH - Shadow Rating	FIXD - Fixed Rating	SPR - S&P Rating	DOR - Derived from rating of other rating agency



ACIS CLO 2014-3 LTD.

Rating Detail

As of Date: 02/21/2019
Payment Date: 05/01/2019



Security I.D.	Security Description	Moody's				S & P		
		Type	Status	Moody's Rating	Default Probability	Type	Status	S&P Rating
LX159595	Builders Firstsource T/L	MSI		B3	B2	SCC		BB-
LX144710	Calpine Corporation T/L B-5	MSI		Ba2	Ba3	SCC		B+
LX149099	Calpine Corporation T/L B-6	MSI		Ba2	Ba3	SCC		B+
LX159606	Calpine T/L B8	MSI		Ba2	Ba3	SCC		B+
LX167639	Canyon Valor Companies (GTCR) T/L B	MSI		B2	B2	SCC		B
LX177791	Carestream Health T/L (12/18)	MSI		B1	B3	SCC		B-
LX152766	Cengage Learning T/L B	MSI		B2	B3	SCC		B-
LX161598	CenturyLink T/L B	MSI		Ba3	Ba3	SCC		BB
LX159695	Change Healthcare T/L	MSI		B1	B2	SCC		B+
LX142450	Chief Power Finance T/L B	MSI		B3	Caa1	SCC		B-
LX144540	CHS/Community Health T/L H	MSI		Caa1	Caa3	SCC		CCC+
LX144736	Coinamatic Canada (Wash Multifamily) T/L 1st Lien	MSI		B2	B3	SCC		B
LX148894	Commscope T/L Tranche 5	MSI		Baa3	Ba3	SCC		BB-
LX174067	Cumulus Media T/L	MSI		B3	B3	SCC		B-
LX154380	Dayton Power T/L B	MSI		A3	Ba1	SCC		BBB-
LX170057	Deck Chassis 2nd Lien T/L (Direct ChassisLink)	MSI		B3	B1	SCC		B+
LX169099	Dell International T/L B	MSI		Baa3	Ba1	SCC		BB+
LX128948	Doncasters T/L	MSI		Caa1	Caa1	SCC		CCC+
LX153086	EFS Cogen Holdings T/L B	MSI		Ba3	B1	SCC		B+
LX173582	Epic Y-Grade T/L B	MSI		B3	B3	SCC		B
LX173466	ESH Hospitality (Extended Stay) T/L B (New)	MSI		Ba2	Ba3	SCC		BB-
LX136501	Evergreen Skills T/L (First Lien)	MSI		B3	Caa1	SCC		CCC+
LX159615	ExamWorks T/L B1	MSI		B1	B2	SCC		B
LX173032	Ferro T/L B-1	MSI		Ba3	Ba3	SCC		BB-
LX165177	First Data T/L 2022D	MSI	CW+	Ba1	Ba2	SCC	CW+	BB

Watch Status / Rating Type Legend:

RE - Rating Estimate	MSI - Moody's Senior Implied	MSUS - Moody's Senior Unsecured	SSUS - S&P Senior Unsecured	CW- - Credit Watch with negative implications
NR - Not Rated	MR - Moody's Rating	MSIO - Moody's Senior Implied Obligor	SCC - S&P Corporate Credit	CW+ - Credit Watch with positive implications
ISD - Indenture Specified Default	PR - Private Rating	MSS - Moody's Senior Secured	SSS - S&P Senior Secured	DEF - In Default
	SH - Shadow Rating	FIXD - Fixed Rating	SPR - S&P Rating	DOR - Derived from rating of other rating agency



ACIS CLO 2014-3 LTD.

Rating Detail

As of Date: 02/21/2019
Payment Date: 05/01/2019



Security I.D.	Security Description	Moody's				S & P		
		Type	Status	Moody's Rating	Default Probability	Type	Status	S&P Rating
LX173110	Fitness International (LA Fitness) T/L A (4/18)	MSI		B1	B2	SCC		B+
LX167187	Flexential Intermediate T/L B (Peak 10)	MSI		B2	B3	SCC		B-
LX170988	Flexera Software T/L B	MSI		B1	B2	SCC		B-
LX155300	Fort Dearborn 1st Lien T/L	MSI		B2	B3	SCC		B-
LX162521	Forterra Finance T/L (04/17)	MSI		B3	B3	SCC		B-
LX159841	Freedom Mortgage T/L B	MSI		Ba2	B1	SCC		B-
LX148220	Frontier Communications T/L 2	MSI		B2	B3	SCC		CCC+
LX155134	G-III Apparel Group T/L B (10/16)	MSI		Ba3	Ba3	SCC		BB-
LX173608	Generac Power T/L B (6/2018)	MSI		Ba2	Ba2	SCC		BB-
LX171577	Genworth Holdings T/L	MSI		Ba3	B2	SCC		B
LX175013	GIP III Stetson T/L B	MSI		Ba3	Ba3	SCC		B+
LX172106	Global Payments T/L B (03/18)	MSI		Ba2	Ba2	SCC		BB+
LX168592	Golden Nugget T/L B (09/17)	MSI		Ba3	B2	SCC		B
LX141386	Granite Acq 2nd Lien T/L (Wheelabrator)	MSI		B3	B1	SCC		B+
LX141384	Granite Acq T/L B (Wheelabrator)	MSI		B1	B1	SCC		B+
LX141385	Granite Acq T/L C (Wheelabrator)	MSI		B1	B1	SCC		B+
LX159621	Gray Television T/L B	MSI		Ba2	B1	SCC		B+
LX158207	Grifols Worldwide Operations T/L B	MSI		Ba2	Ba3	SCC		BB
LX165794	Gruden Acquisition T/L	MSI		B2	B3	SCC		B-
LX170998	Harbor Freight Tools T/L B (1/18)	MSI		Ba3	Ba3	SCC		BB-
LX144819	HCA Inc T/L A5	MSI		Baa3	Ba1	SCC		BB+
LX171927	HCA Inc T/L B11	MSI		Baa3	Ba1	SCC		BB+
LX176498	HD Supply T/L B-5	MSI		Ba2	Ba2	SCC		BB+
LX159959	Infor US (Lawson) T/L B-6	MSI	CW+	Ba3	B2	SCC		B-
LX164174	ION Media T/L (05/17)			B1	B1			BB-

Watch Status / Rating Type Legend:

RE - Rating Estimate	MSI - Moody's Senior Implied	MSUS - Moody's Senior Unsecured	SSUS - S&P Senior Unsecured	CW- - Credit Watch with negative implications
NR - Not Rated	MR - Moody's Rating	MSIO - Moody's Senior Implied Obligor	SCC - S&P Corporate Credit	CW+ - Credit Watch with positive implications
ISD - Indenture Specified Default	PR - Private Rating	MSS - Moody's Senior Secured	SSS - S&P Senior Secured	DEF - In Default
	SH - Shadow Rating	FIXD - Fixed Rating	SPR - S&P Rating	DOR - Derived from rating of other rating agency



ACIS CLO 2014-3 LTD.

Rating Detail

As of Date: 02/21/2019
Payment Date: 05/01/2019



Security I.D.	Security Description	Moody's				S & P		
		Type	Status	Moody's Rating	Default Probability	Type	Status	S&P Rating
LX144340	IPC Corp T/L B-1	MSI		Caa1	Caa2	SCC		CCC+
LX160894	IQVIA (Quintiles/IMS Health) T/L B-1 (USD)	MSI		Ba1	Ba2	SCC		BB+
LX153006	J.C. Penney T/L B	MSI		B1	B3	SCC		B-
LX155217	Jo-Ann Stores T/L	MSI		B1	B2	SCC		B
LX164714	KAR Auction Services T/L B-4	MSI	CW-	Ba3	B2	SCC		BB-
LX164715	KAR Auction Services T/L B-5	MSI	CW-	Ba3	B2	SCC		BB-
LX146975	Kenan Advantage T/L B (Canadian)	MSI		B1	B2	SCC		B
LX146807	Kenan Advantage T/L B (U.S.)	MSI		B1	B2	SCC		B
LX159619	Kinetic Concepts (Acelity) (1/17) T/L	MSI		B1	B2	SCC		B
LX171689	Kraton Polymers T/L B	MSI		Ba3	B1	SCC		B+
LX147095	Kronos Acquisition Holdings 1st Lien T/L (KIK Custom Products)	MSI		B1	B3	SCC		CCC+
LX163804	Kronos T/L B	MSI		B2	B3	SCC		B-
LX147127	Lanai Holdings III T/L 1st Lien (Patterson)	MSI		B3	Caa1	SCC		CCC+
LX154098	Leslie's Poolmart T/L B	MSI		B2	B3	SCC		B
LX160334	Level 3 Financing T/L	MSI		Ba1	Ba3	SCC		BB
LX136370	Libbey Glass T/L	MSI		B2	B2	SCC		B
LX138016	Liberty Cablevision T/L B (San Juan Cable)	MSI		B2	B3	SCC		B
LX159083	Life Time Fitness 2017 Refinancing T/L B	MSI		B1	B2	SCC		B
LX171260	Lightstone Holdco T/L B	MSI		Ba3	B1	SCC		B+
LX171261	Lightstone T/L C	MSI		Ba3	B1	SCC		B+
LX162914	MA FinanceCo T/L B2	MSI		B1	B1	SCC		BB-
LX168182	Match Group T/L B	MSI		Ba2	Ba2	SCC		BB
LX152400	McGraw-Hill Global Education Holdings T/L	MSI		B1	B2	SCC		B
LX172427	Mediacom T/L N	MSI		Ba2	Ba2	SCC		BB
LX173656	Michaels Stores T/L B	MSI		Ba2	Ba2	SCC		BB-

Watch Status / Rating Type Legend:

RE - Rating Estimate	MSI - Moody's Senior Implied	MSUS - Moody's Senior Unsecured	SSUS - S&P Senior Unsecured	CW- - Credit Watch with negative implications
NR - Not Rated	MR - Moody's Rating	MSIO - Moody's Senior Implied Obligor	SCC - S&P Corporate Credit	CW+ - Credit Watch with positive implications
ISD - Indenture Specified Default	PR - Private Rating	MSS - Moody's Senior Secured	SSS - S&P Senior Secured	DEF - In Default
	SH - Shadow Rating	FIXD - Fixed Rating	SPR - S&P Rating	DOR - Derived from rating of other rating agency



ACIS CLO 2014-3 LTD.

Rating Detail

As of Date: 02/21/2019
Payment Date: 05/01/2019



Security I.D.	Security Description	Moody's				S & P		
		Type	Status	Moody's Rating	Default Probability	Type	Status	S&P Rating
LX145695	Minerals Technologies T/L B2 (Fixed)	MSI		Ba2	Ba2	SCC		BB
LX166195	MKS Instruments T/L B4	MSI		Ba1	Ba1	SCC		BB+
LX155231	Mohegan Tribal T/L A	MSI		B1	B2	SCC		B-
LX152711	MPH Acquisition (Multiplan) T/L B	MSI		B1	B3	SCC		B+
LX165715	MTS Systems Corporation T/L B (06/17)	MSI		B1	B1	SCC		BB-
LX157681	National Financial Partners (NFP) T/L B	MSI		B2	B3	SCC		B
LX169275	Navistar T/L B (10/17)	MSI		Ba3	B3	SCC		B
LX171716	NeuStar T/L B-3	MSI		B1	B2	SCC		B
LX162460	Nielsen Finance T/L B4	MSI		Ba1	Ba3	SCC		BB
LX155280	NN, Inc T/L B (9/16)	MSI		B2	B3	SCC		B
LX162054	NN, Inc. Incremental T/L B	MSI		B2	B3	SCC		B
LX153092	NRG Energy T/L B 6/16	MSI		Baa3	Ba2	SCC		BB
LX157595	Oberthur Technologies T/L B (USD)	MSI		B2	B2	SCC		B-
LX157136	Ocwen T/L B	MSI		B2	Caa1	SCC		B-
LX178352	Pacific Gas & Electric DD T/L DIP	MSS		Baa2	Caa3	SSS		BBB-
LX178350	Pacific Gas & Electric T/L DIP	MSS		Baa2	Caa3	SSS		BBB-
LX171402	Party City T/L	MSI		Ba2	Ba3	SCC		B+
LX159002	Prestige Brands T/L B4	MSI		Ba3	B2	SCC		B+
LX157682	Prime Security Services Refi T/L B-1 (Protection One)	MSI		Ba3	B1	SCC		B+
LX155959	Quikrete T/L B	MSI		B1	B1	SCC		BB-
LX152098	Quorum Health T/L	MSI		B1	B3	SCC		B-
LX169594	Rackspace T/L B (11/17)	MSI		B1	B2	SCC		B+
LX157714	Radiate Holdco (RCN Cable) T/L	MSI		B1	B2	SCC		B
LX159617	RadNet Management T/L B (01/17)	MSI		B1	B2	SCC		B
LX152765	Riverbed Technology T/L 1st Lien	MSI		B2	B3	SCC		B

Watch Status / Rating Type Legend:

RE - Rating Estimate	MSI - Moody's Senior Implied	MSUS - Moody's Senior Unsecured	SSUS - S&P Senior Unsecured	CW- - Credit Watch with negative implications
NR - Not Rated	MR - Moody's Rating	MSIO - Moody's Senior Implied Obligor	SCC - S&P Corporate Credit	CW+ - Credit Watch with positive implications
ISD - Indenture Specified Default	PR - Private Rating	MSS - Moody's Senior Secured	SSS - S&P Senior Secured	DEF - In Default
	SH - Shadow Rating	FIXD - Fixed Rating	SPR - S&P Rating	DOR - Derived from rating of other rating agency



ACIS CLO 2014-3 LTD.

Rating Detail

As of Date: 02/21/2019
Payment Date: 05/01/2019



Security I.D.	Security Description	Moody's				S & P		
		Type	Status	Moody's Rating	Default Probability	Type	Status	S&P Rating
LX155106	RP Crown Parent (JDA Software) T/L B	MSI		B1	B2	SCC		B
LX176102	RR Donnelley & Sons T/L B	MSI		B1	B2	SCC		B
LX152375	Russell Investments T/L B	MSI		Ba2	Ba2	SCC		BB-
LX135384	Seadrill T/L B	MSI		Caa2	Caa2	SCC		CCC+
LX161101	SeaWorld T/L B5 (02/17)	MSI		B2	B2	SCC		B
LX156211	ServiceMaster T/L C	MSI		Baa3	Ba3	SCC		BB-
LX158094	Sinclair Television T/L B2	MSI		Ba1	Ba3	SCC		BB-
LX145736	Six Flags T/L B	MSI		Ba1	B1	SCC		BB
LX151194	Solera T/L B	MSI		Ba3	B2	SCC		B-
LX159036	Sophia / Ellucian T/L B	MSI		B2	B3	SCC		B-
LX141908	Southeast PowerGen T/L B	MSI		Ba3	B1	SCC		B-
LX165477	Spin Holdco (Coinmach) T/L B (02/18)	MSI		B2	B3	SCC		B
LX169358	Springer Science T/L B13	MSI		B2	B2	SCC		B
LX159257	Sprint Communications T/L	MSI	CW+	Ba1	B1	SCC	CW+	B+
LX160837	SS&C Technologies T/L B1 (03/17)	MSI		Ba3	Ba3	SCC		BB
LX152816	Station Casinos T/L B (6/16)	MSI		Ba3	B1	SCC		B+
LX165294	Surgery Center Holdings T/L B (06/17)	MSI		B1	B3	SCC		B-
LX171276	Syniverse Holdings T/L (01/18)	MSI		B2	B3	SCC		B
LX156377	Team Health Holdings T/L	MSI		B2	B3	SCC		B
LX159275	Telesat Canada T/L 2018 B-4	MSI		Ba3	B1	SCC		BB-
LX141526	Toys R Us T/L B4	MSI	DEF	Caa3	Caa3	SCC	DEF	CCC-
LX173457	Transdigm 2018 New T/L F	MSI		Ba3	B1	SCC		B+
LX145376	Tribune Media T/L B	MSI		Ba3	B1	SCC		BB-
LX159214	Tribune Media T/L C (01/17)	MSI		Ba3	B1	SCC		BB-
LX168798	Tronox Blocked Borrower T/L B2			Ba3	B1			B

Watch Status / Rating Type Legend:

RE - Rating Estimate	MSI - Moody's Senior Implied	MSUS - Moody's Senior Unsecured	SSUS - S&P Senior Unsecured	CW- - Credit Watch with negative implications
NR - Not Rated	MR - Moody's Rating	MSIO - Moody's Senior Implied Obligor	SCC - S&P Corporate Credit	CW+ - Credit Watch with positive implications
ISD - Indenture Specified Default	PR - Private Rating	MSS - Moody's Senior Secured	SSS - S&P Senior Secured	DEF - In Default
	SH - Shadow Rating	FIXD - Fixed Rating	SPR - S&P Rating	DOR - Derived from rating of other rating agency



ACIS CLO 2014-3 LTD.

Rating Detail

As of Date: 02/21/2019
Payment Date: 05/01/2019



Security I.D.	Security Description	Moody's				S & P		
		Type	Status	Moody's Rating	Default Probability	Type	Status	S&P Rating
LX168581	Tronox T/L B (09/17)	MSI		Ba3	B1	SCC		B
LX172243	Uber Technologies T/L (3/18)	PR		-	-	PR		-
LX153867	UFC Holdings (Zuffa) 1st Lien T/L	MSI		B1	B2	SCC		B
LX161197	Univision Communications T/L C5	MSI		B2	B2	SCC		B
LX162200	UOS (Utility One Source) T/L B	MSI		B2	B2	SCC		B
LX162476	Urban One T/L	MSI		B2	B3	SCC		B-
LX153134	US Foods Second Incremental T/L	MSI	CW-	B1	B1	SCC		BB+
LX169239	VC GB Holdings T/L (Generation Brands)	MSI		B2	B2	SCC		B
LX156640	Vertellus T/L 2nd Lien	MSI		Caa3	Caa3	SCC		CCC-
LX155779	Vistra Operations (Tex Operations) Exit T/L B	MSI		Ba1	Ba2	SCC		BB
LX157720	Vistra Operations Company T/L B (12/16)	MSI		Ba1	Ba2	SCC		BB
LX144232	Wash Multifamily T/L (1st Lien)	MSI		B2	B3	SCC		B
LX135383	Wesco Aircraft T/L B	MSI		B2	B2	SCC		B
LX173578	Western Digital Corporation T/L B-4	MSI		Baa2	Baa3	SCC		BB+
LX165665	WEX T/L B-2 (Wright Express)	MSI		Ba3	Ba3	SCC		BB-
LX165396	WideOpenWest T/L B (6/17)	MSI		B2	B2	SCC		B
LX153816	WireCo WorldGroup T/L B	MSI		B3	B3	SCC		B
LX166414	Zayo Group T/L B2	MSI	CW-	Ba3	B3	SCC		B+

Totals: 168

Watch Status / Rating Type Legend:

RE - Rating Estimate	MSI - Moody's Senior Implied	MSUS - Moody's Senior Unsecured	SSUS - S&P Senior Unsecured	CW- - Credit Watch with negative implications
NR - Not Rated	MR - Moody's Rating	MSIO - Moody's Senior Implied Obligor	SCC - S&P Corporate Credit	CW+ - Credit Watch with positive implications
ISD - Indenture Specified Default	PR - Private Rating	MSS - Moody's Senior Secured	SSS - S&P Senior Secured	DEF - In Default
	SH - Shadow Rating	FIXD - Fixed Rating	SPR - S&P Rating	DOR - Derived from rating of other rating agency



ACIS CLO 2014-3 LTD.

Rating Change History

As of Date: 02/21/2019
Payment Date: 05/01/2019



Security I.D.	Security Description	Principal Balance	Moody's			S & P		
			Curr	Date	Action (1)	Curr	Date	Action (1)
LX144340	IPC Corp T/L B-1	1,722,987.71	Caa2	30-Jan-19	DNG			
LX144914	Academy T/L B	6,746,346.41	Caa1	29-Jan-19	DNG			
LX148894	Commscope T/L Tranche 5	2,020,557.17	Ba3	29-Jan-19	DNG			
LX148894	Commscope T/L Tranche 5	2,020,557.17	Ba3	29-Jan-19	OFF(CW-)			
LX151102	Armstrong World Industries T/L B	534,158.90	Ba3	29-Jan-19	UPG			
LX152765	Riverbed Technology T/L 1st Lien	1,500,000.00	B3	08-Feb-19	DNG			
LX154098	Leslie's Poolmart T/L B	479,902.46	B3	30-Jan-19	DNG			
LX155231	Mohegan Tribal T/L A	2,034,195.90	B2	31-Jan-19	OFF(CW-)			
LX159695	Change Healthcare T/L	2,975,892.91	B2	30-Jan-19	DNG			
LX171716	NeuStar T/L B-3	2,809,285.40	B2	14-Feb-19	DNG			
LX173457	Transdigm 2018 New T/L F	3,989,365.98				B+	29-Jan-19	OFF(CW-)

Totals: 11

Upgrades: 1 Aggregate Balance: 534,158.90

Downgrades: 7 Aggregate Balance: 18,254,972.06

Asset Status Legend: (1)

DNG - Downgrade
UPG - Upgrade
WDR - Withdrawn

N - Notched / Implied Rating
E - Credit Estimate
S - Shadow Rated

CW- - Credit Watch with negative implications
CW+ - Credit Watch with positive implications
DEF - In Default



Caa/CCC Obligations

As of Date: 02/21/2019
Payment Date: 05/01/2019

Security I.D.	Security Description	Moody's			S & P		
		Rating	Rating Type	Principal Balance	Rating	Rating Type	Principal Balance
LX144914	Academy T/L B	Caa2	MSI	6,746,346.41	CCC+	SCC	6,746,346.41
LX138509	Advantage Sales 2nd lien T/L (Karman)	Caa3	MSI	1,162,323.24	B	SCC	-
LX132200	Akorn T/L B	Caa1	MSI	311,230.93	B-	SCC	-
LX144540	CHS/Community Health T/L H	Caa1	MSI	2,452,223.19	CCC+	SCC	2,452,223.19
LX128948	Doncasters T/L	Caa1	MSI	1,981,034.43	CCC+	SCC	1,981,034.43
LX136501	Evergreen Skills T/L (First Lien)	B3	MSI	-	CCC+	SCC	5,965,970.27
LX148220	Frontier Communications T/L 2	B2	MSI	-	CCC+	SCC	1,943,661.98
LX144340	IPC Corp T/L B-1	Caa1	MSI	1,722,987.71	CCC+	SCC	1,722,987.71
LX147095	Kronos Acquisition Holdings 1st Lien T/L (KIK Custom Products)	B1	MSI	-	CCC+	SCC	1,000,000.00
LX147127	Lanai Holdings III T/L 1st Lien (Patterson)	B3	MSI	-	CCC+	SCC	2,000,000.00
LX135384	Seadrill T/L B	Caa2	MSI	11,875.82	CCC+	SCC	11,875.82
LX156640	Vertellus T/L 2nd Lien	Caa3	MSI	221,441.03	CCC-	SCC	221,441.03

Totals:	12	14,609,462.76	24,045,540.84
---------	----	---------------	---------------

Rating Type Legend:

RE - Rating Estimate
SH - Shadow Rating
PR - Private Rating

MSUS - Moody's Senior Unsecured
MSI - Moody's Senior Implied
MSS - Moody's Senior Secured

SSUS - S&P Senior Unsecured
SCC - S&P Corporate Credit
SSS - S&P Senior Secured

DOR Derived from other rating agency

Asset Status Legend:

CW- - Credit Watch with negative implications
CW+ - Credit Watch with positive implications



ACIS CLO 2014-3 LTD.

Current Pay Obligations

As of Date: 02/21/2019
Payment Date: 05/01/2019



Security I.D.	Security Description	Principal Balance	% of Collateral Principal Amount	Market Value
LX144540	CHS/Community Health T/L H	2,452,223.19	0.65%	2,414,998.44
Totals:		1	2,452,223.19	2,414,998.44



ACIS CLO 2014-3 LTD.

Participation Information

As of Date: 02/21/2019
Payment Date: 05/01/2019



Security I.D.	Security Description	Participation Entity	Selling Institution's Rating				Principal Balance
			Moody's LT	S&P LT	Moody's ST	S&P ST	
</							



Discount Obligations

As of Date: 02/21/2019
Payment Date: 05/01/2019



Security I.D.	Security Description	Moody's Default Probability Rating	Original Price	Principal Balance
LX144914	Academy T/L B	Caa1	79.00	13,695.30
LX144914	Academy T/L B	Caa1	79.00	13,695.30
LX144914	Academy T/L B	Caa1	79.00	8,347.61
LX144914	Academy T/L B	Caa1	79.00	8,347.61
LX144914	Academy T/L B	Caa1	79.00	13,043.14
LX144914	Academy T/L B	Caa1	79.00	13,043.14
LX144914	Academy T/L B	Caa1	79.00	7,563.06
LX144914	Academy T/L B	Caa1	79.00	7,563.06
Totals:				85,298.22



ACIS CLO 2014-3 LTD.

Hedge Characteristics

As of Date: 02/21/2019
Payment Date: 05/01/2019



Nbr	Notional Amount	Reference Security I.D.	Synthetic Asset and Hedge	Counterparty	Trade Date	Effective Date	Termination Date	Reference Index	(1) Reference Index
-----	-----------------	-------------------------	---------------------------	--------------	------------	----------------	------------------	-----------------	------------------------

Totals:

(1) Counterparty Index



ACIS CLO 2014-3 LTD.

Hedge Calculations

As of Date: 02/21/2019
Payment Date: 05/01/2019



		Party A				Party B				
Nbr	P / I	Notional		Current	Current	Notional		Current	Current	Net
		Amount	Rate	Days	Payment	Amount	Rate	Days	Payment	Payment

Totals: 0



ACIS CLO 2014-3 LTD.

ETB Subsidiary

As of Date: 02/21/2019
Payment Date: 05/01/2019



Blocker Subsidiary Name	Security or Obligation Held	Issuer	Asset	Amount	Collateral that has been transferred in and/or out
ACIS CLO 2014-3 Chemical Holdings, LLC		Vertellus Holdings	Common	177,153.00	In - 10/31/2016
Cash Held:				0.00	

Total:	2			177,153.00	
---------------	----------	--	--	-------------------	--



Equity Securities

As of Date: 02/21/2019
Payment Date: 05/01/2019



Security ID	Security Description	Asset Description	# of Units/Shares
75957V104	FGI Operating Company - C/S	Equity	21,635
31660T201	Fieldwood Energy - C/S	Equity	8,641

Totals: 2



ACIS CLO 2014-3 LTD.
Defaulted/Deferring Obligations

As of Date: 02/21/2019
Payment Date: 05/01/2019



Security I.D.	Security Description	Asset Description	Date of Action	Par Amount	S&P Recovery Amount	Market Value	Applicable Value
LX141526	Toys R Us T/L B4	Defaulted	18-Sep-17	5,036,298.27	1,863,430.36	2,543,330.63	1,863,430.36
Totals:				5,036,298.27	1,863,430.36	2,543,330.63	1,863,430.36

**Stratifications - Characteristics**As of Date: 02/21/2019
Payment Date: 05/01/2019

(Excluding Cash, Eligible Investments & Defaulted Obligations)

Distribution of Principal Balances

Current Principal Balances	# of Assets	Principal Balance	% of Balance	Weighted Average			Rating(1)
				Avg Life	Coupon		
0 to 500,000.00	24	8,331,205.38	2.19 %	4.23	5.61%		B1
500,000.00 to 1,000,000.00	26	21,348,806.95	5.62 %	4.32	5.43%		Ba3
1,000,000.00 to 1,500,000.00	15	18,983,806.98	5.00 %	4.19	5.86%		B1
1,500,000.00 to 2,000,000.00	30	56,706,947.90	14.93 %	4.13	6.15%		B2
2,000,000.00 to 2,500,000.00	14	31,247,958.17	8.23 %	4.09	5.42%		B1
2,500,000.00 to 3,000,000.00	13	37,436,512.74	9.86 %	4.07	4.79%		Ba3
3,000,000.00 to 3,500,000.00	6	19,304,596.31	5.08 %	4.08	6.11%		B1
3,500,000.00 to 4,000,000.00	16	61,622,269.63	16.22 %	3.26	6.05%		B1
4,000,000.00 to 4,500,000.00	6	25,602,883.96	6.74 %	3.19	5.77%		Ba3
4,500,000.00 to 5,000,000.00	7	33,843,474.19	8.91 %	2.64	5.10%		Ba3
5,000,000.00 to 5,500,000.00	1	-	-	-	-		-
5,500,000.00 to 6,000,000.00	2	11,949,125.95	3.15 %	2.69	6.87%		B2
6,000,000.00 to 6,500,000.00	5	30,806,568.91	8.11 %	3.94	5.41%		Ba3
6,500,000.00 to 7,000,000.00	1	6,746,346.41	1.78 %	3.34	6.51%		Caa2
7,000,000.00 to 7,500,000.00	-	-	-	-	-		-
7,500,000.00 to 8,000,000.00	1	7,576,252.51	1.99 %	3.18	5.74%		B1
8,000,000.00 to 8,500,000.00	1	8,346,826.49	2.20 %	4.27	5.75%		Ba2
8,500,000.00 to 9,000,000.00	-	-	-	-	-		-
9,000,000.00 to 9,500,000.00	-	-	-	-	-		-
9,500,000.00 to 10,000,000.00	-	-	-	-	-		-
10,000,000.00 to 10,500,000.00	-	-	-	-	-		-
10,500,000.00 to 11,000,000.00	-	-	-	-	-		-
11,000,000.00 to 11,050,000.00	-	-	-	-	-		-
11,050,000.00 to 12,000,000.00	-	-	-	-	-		-
12,000,000.00 to 99,999,999.00	-	-	-	-	-		-
Total	168	379,853,582.48	100.00 %	3.71	5.70%		B1

Distribution of Coupon Type

Collateral Type	# of Assets	Principal Balance	% of Balance	Weighted Average			Rating(1)
				Avg Life	Coupon		
Fixed	1	4,798,928.62	1.26 %	2.24	4.75%		Ba2
Floating	167	375,054,653.86	98.74 %	3.72	5.72%		B1
Total	168	379,853,582.48	100.00 %	3.71	5.70%		B1

Distribution of Fixed Rates

Coupon Rate	# of Assets	Principal Balance	% of Balance	Weighted Average	
				Avg Life	Rating(1)
0.000% to 5.000%	1	4,798,928.62	100.00 %	2.24	Ba2
5.001% to 5.500%	-	-	-	-	-
5.501% to 6.000%	-	-	-	-	-
6.001% to 6.500%	-	-	-	-	-
6.501% to 7.000%	-	-	-	-	-
7.001% to 7.500%	-	-	-	-	-
7.501% to 8.000%	-	-	-	-	-
8.001% to 8.500%	-	-	-	-	-
8.501% to 9.000%	-	-	-	-	-
9.001% to 9.500%	-	-	-	-	-
9.501% to 10.000%	-	-	-	-	-
Total	1	4,798,928.62	100.00 %	2.24	Ba2

Distribution of Spread Rates

Coupon Rate	# of Assets	Principal Balance	% of Balance	Weighted Average	
				Avg Life	Rating(1)
-0.500% to 0.000%	-	-	-	-	-
0.000% to 0.500%	-	-	-	-	-
0.500% to 1.000%	-	-	-	-	-
1.000% to 1.500%	1	4,206,848.12	1.12 %	1.27	-
1.500% to 2.000%	26	49,543,509.79	13.21 %	3.73	Ba2
2.000% to 2.500%	32	70,843,853.36	18.89 %	3.91	Ba3
2.500% to 3.000%	36	82,116,137.14	21.89 %	4.04	B2
3.000% to 3.500%	29	72,456,682.98	19.32 %	3.57	B2
3.500% to 4.000%	13	32,127,866.71	8.57 %	3.78	B2
4.000% to 4.500%	7	15,982,401.26	4.26 %	3.69	B2
4.500% to 99.000%	23	47,777,354.50	12.74 %	3.32	B2
Total	167	375,054,653.86	100.00 %	3.72	B1

(1) Based on the definition of "Rating" in the Indenture



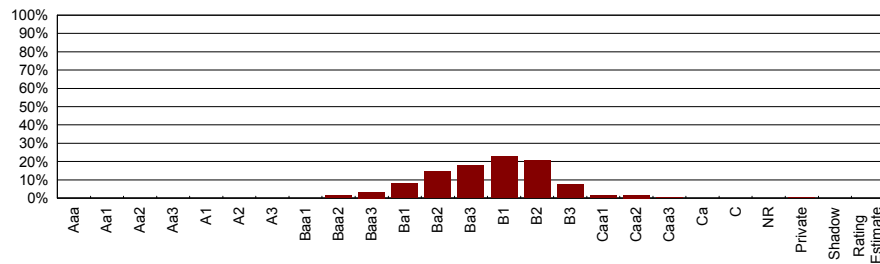
Stratifications - Ratings

As of Date: 02/21/2019
Payment Date: 05/01/2019

(Excluding Cash, Eligible Investments & Defaulted Obligations)

Distribution of Moody's Ratings

Moody's (1)	# of Assets	Principal Balance	% of Balance
Aaa		0.00	-
Aa1		0.00	-
Aa2		0.00	-
Aa3		0.00	-
A1		0.00	-
A2		0.00	-
A3	1	465,500.00	0.12 %
Baa1		0.00	-
Baa2	3	5,071,773.32	1.34 %
Baa3	7	12,740,819.75	3.35 %
Ba1	13	29,923,478.90	7.88 %
Ba2	21	56,140,197.60	14.78 %
Ba3	33	68,179,677.82	17.95 %
B1	35	86,050,686.10	22.65 %
B2	34	77,313,330.82	20.35 %
B3	11	28,361,161.68	7.47 %
Caa1	4	6,467,476.26	1.70 %
Caa2	2	6,758,222.23	1.78 %
Caa3	3	1,383,764.27	0.36 %
Ca		0.00	-
C		0.00	-
NR		0.00	-
Private	1	997,493.73	0.26 %
Shadow		0.00	-
Rating Estimate		0.00	-
Total	168	379,853,582.48	100.00 %

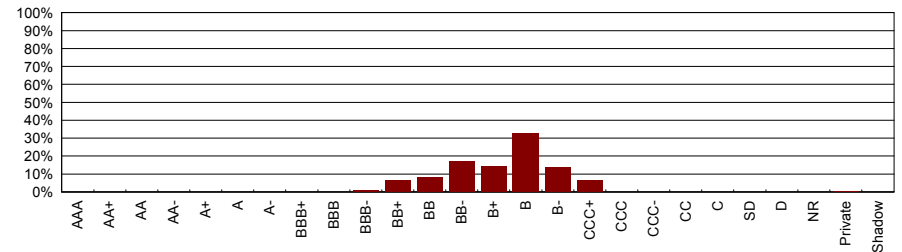


■ Current

(1) Based on the definition of "Rating" in the Indenture

Distribution of S&P Ratings

S&P (1)	# of Assets	Principal Balance	% of Balance
AAA		0.00	-
AA+		0.00	-
AA		0.00	-
AA-		0.00	-
A+		0.00	-
A		0.00	-
A-		0.00	-
BBB+		0.00	-
BBB		0.00	-
BBB-	3	4,265,500.00	1.12 %
BB+	12	24,533,875.78	6.46 %
BB	15	29,746,157.94	7.83 %
BB-	25	65,458,196.22	17.23 %
B+	26	54,641,677.66	14.38 %
B	52	123,324,897.37	32.47 %
B-	23	52,840,242.94	13.91 %
CCC+	9	23,824,099.81	6.27 %
CCC		0.00	-
CCC-	2	221,441.03	0.06 %
CC		0.00	-
C		0.00	-
SD		0.00	-
D		0.00	-
NR		0.00	-
Private	1	997,493.73	0.26 %
Shadow		0.00	-
Total	168	379,853,582.48	100.00 %



■ Current



Stratifications - Industries

As of Date: 02/21/2019
Payment Date: 05/01/2019

(Excluding Cash, Eligible Investments & Defaulted Obligations)

Distribution of Moody's Industry Classification

Industry Group	# of Assets	Principal Balance	% of Balance	Weighted Average		
				Avg Life	Coupon	Rating(1)
Aerospace & Defense	6	14,534,987.85	3.83 %	3.48	4.76%	B1
Automotive	5	12,346,126.36	3.25 %	3.48	5.73%	B2
Banking, Finance, Insurance & Real Estate	9	28,514,983.62	7.51 %	3.88	5.52%	Ba3
Beverage, Food & Tobacco	4	11,893,061.39	3.13 %	4.84	5.28%	B1
Capital Equipment	9	20,528,033.76	5.40 %	3.39	6.73%	B3
Chemicals, Plastics, & Rubber	5	6,298,113.14	1.66 %	5.26	5.57%	Ba3
Construction & Building	5	7,341,553.93	1.93 %	4.47	6.00%	B2
Consumer goods: Durable	2	6,154,226.69	1.62 %	4.63	5.16%	B1
Consumer goods: Non-durable	5	8,724,559.61	2.30 %	3.66	6.23%	B3
Containers, Packaging & Glass	3	7,425,693.47	1.95 %	2.78	5.55%	B2
Energy: Electricity	5	9,117,765.10	2.40 %	3.24	6.97%	Ba3
Energy: Oil & Gas	5	9,561,837.58	2.52 %	5.07	6.68%	Ba1
Environmental Industries	1	328,481.09	0.09 %	4.66	4.67%	B1
Healthcare & Pharmaceuticals	13	32,852,604.00	8.65 %	3.34	5.96%	B2
High Tech Industries	8	21,475,676.94	5.65 %	3.89	5.26%	B1
Hotel, Gaming & Leisure	8	15,397,513.14	4.05 %	3.57	5.44%	B2
Media: Advertising, Printing & Publishing	11	26,929,619.62	7.09 %	3.12	6.18%	B2
Media: Broadcasting & Subscription	7	16,070,754.30	4.23 %	3.17	5.83%	B1
Media: Diversified & Production	2	3,576,894.82	0.94 %	4.45	5.16%	Ba2
Metals & Mining	2	6,283,928.62	1.65 %	3.10	4.93%	Ba2
Retail	8	16,622,906.93	4.38 %	3.63	6.51%	B3
Services: Business	5	5,661,004.78	1.49 %	4.31	5.44%	Ba3
Services: Consumer	5	7,563,046.07	1.99 %	3.38	5.76%	B2
Telecommunications	15	37,933,681.14	9.99 %	4.23	5.47%	B2
Transportation: Cargo	6	8,722,065.44	2.30 %	4.25	7.38%	B1
Transportation: Consumer	1	7,576,252.51	1.99 %	3.18	5.74%	B2
Utilities: Electric	11	21,970,122.58	5.78 %	2.69	4.25%	Ba1
Wholesale	2	8,448,088.00	2.22 %	4.71	4.69%	Ba3
Total	168	379,853,582.48	100.00 %	3.71	5.70%	B1

Distribution of S&P Industry Classification

Industry Group	# of Assets	Principal Balance	% of Balance	Weighted Average		
				Avg Life	Coupon	Rating(1)
Aerospace & Defense	4	8,946,398.14	2.36 %	3.08	5.23%	B
Air transport	2	6,959,805.07	1.83 %	3.24	4.51%	BB-
Automotive	4	8,275,465.66	2.18 %	4.42	5.65%	B+
Building & Development	9	18,510,028.09	4.87 %	4.41	5.49%	BB-
Business equipment & services	11	28,313,769.31	7.45 %	3.28	5.90%	B
Cable & satellite television	1	985,056.25	0.26 %	4.93	4.17%	BB
Chemicals & plastics	6	11,097,041.76	2.92 %	3.96	5.22%	BB
Clothing/textiles	1	880,143.11	0.23 %	3.83	7.77%	BB-
Conglomerates	2	3,931,182.70	1.03 %	4.93	5.37%	B
Containers & glass products	3	7,425,693.47	1.95 %	2.78	5.55%	B
Cosmetics/toiletries	1	1,000,000.00	0.26 %	4.23	6.50%	CCC+
Drugs	2	732,183.27	0.19 %	3.80	5.99%	B
Ecological services & equipment	1	328,481.09	0.09 %	4.66	4.67%	BB-
Electronics/electrical	13	28,987,235.73	7.63 %	3.77	5.63%	B
Financial intermediaries	7	24,996,873.48	6.58 %	3.92	5.49%	B+
Food service	2	4,602,869.92	1.21 %	4.64	4.63%	BB-
Food/drug retailers	2	7,290,191.47	1.92 %	4.97	5.69%	B
Health care	16	42,380,562.55	11.16 %	3.34	5.93%	B
Industrial equipment	5	11,409,784.24	3.00 %	3.75	5.56%	BB-
Leisure goods/activities/movies	8	17,126,657.32	4.51 %	3.72	5.30%	B+
Life Insurance	1	1,488,750.00	0.39 %	3.99	6.98%	B
Lodging & casinos	3	3,044,500.92	0.80 %	3.07	5.82%	B
Nonferrous metals/minerals	1	1,485,000.00	0.39 %	5.86	5.50%	BB-
Oil & gas	3	3,209,632.48	0.84 %	5.40	7.53%	B
Publishing	7	16,157,610.44	4.25 %	3.28	6.25%	B
Radio & Television	8	19,901,353.24	5.24 %	3.52	5.81%	B+
Retailers (except food & drug)	8	18,795,994.43	4.95 %	3.84	6.34%	B
Surface transport	7	12,727,103.22	3.35 %	3.88	7.80%	B
Telecommunications	12	31,424,122.34	8.27 %	4.05	5.35%	B+
Utilities	18	37,440,092.78	9.86 %	3.20	5.25%	BBB-
Total	168	379,853,582.48	100.00 %	3.71	5.70%	B+

(1) If applicable, where no assigned rating exists, a notched rating is used as described in the Governing Agreements.



Disclaimer

As of Date: 02/21/2019
Payment Date: 05/01/2019



The information contained in this report is for general information only and has been obtained primarily from third party providers. The information is believed to be reliable, but is not guaranteed as to accuracy or completeness. U.S. Bank is not responsible for and does not guarantee the products, services or performance of its affiliates or third party providers. This information is not intended to serve as a recommendation or solicitation for the purchase or sale of any particular product or service. It is not intended to be a forecast of future events or guarantee of future results and should not be used as a primary basis of investment decisions.